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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/07/2015 TO: 09/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	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
09/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	2025 On 06-August-15			Bond Future	121.77	121.6978	121.7708	121.6978	38.00
09/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	781	1	1	1	0.00
09/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	771	1	1	1	0.00
09/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	761	1	1	1	0.00
09/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
09/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	2025 On 05-November-15			Bond Future	123.68	123.6110	123.6835	123.6110	0.00
09/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	673	1	1	1	0.00
09/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	693	1	1	1	0.00
09/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	683	1	1	1	0.00
09/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 06-August-15			Bond Future	8.63	94.5546	95.0765	94.5546	9,953.00
09/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7332	8	7	8	0.00
09/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7245	8	7	8	0.00
09/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7419	8	7	8	0.00
09/07/2015	2030 On 05-November-15			Bond Future	8.70	96.0413	96.5700	96.0413	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
09/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1545	2	2	2	0.00
09/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1466	2	1	2	0.00
09/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1624	2	2	2	0.00
09/07/2015	2032 On 06-August-15			Bond Future	8.73	98.2492	98.8491	98.2492	1,678.00
09/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1950	3	2	3	0.00
09/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2037	3	2	3	0.00
09/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1863	2	2	2	0.00
09/07/2015	2032 On 05-November-15			Bond Future	8.79	95.6394	96.2474	95.6394	0.00
09/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6924	8	7	8	0.00
09/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7016	8	7	8	0.00
09/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6832	7	7	7	0.00
09/07/2015	2032 On 04-February-16			Bond Future	8.85	97.2590	97.8758	97.2590	0.00
09/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1302	2	1	2	0.00
09/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1218	2	1	2	0.00
09/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1135	2	1	2	0.00
09/07/2015	2037 On 06-August-15			Bond Future	8.85	96.1586	96.9116	96.1586	39,628.00
09/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	957	2	1	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
09/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1052	2	1	2	0.00
09/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	863	2	1	2	0.00
09/07/2015	2037 On 05-November-15			Bond Future	8.91	97.6706	98.4340	97.6706	0.00
09/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8969	10	9	10	0.00
09/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9074	10	9	10	0.00
09/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8863	10	9	10	0.00
09/07/2015	2037 On 04-February-16			Bond Future	8.97	95.0666	95.8415	95.0666	0.00
09/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1981	3	2	3	0.00
09/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2075	3	2	3	0.00
09/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1888	3	2	3	0.00
09/07/2015	2038 On 06-August-15			Bond Future	124.79	124.7723	124.7940	124.7723	4,218.00
09/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3206	3	3	3	0.00
09/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3216	3	3	3	0.00
09/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3196	3	3	3	0.00
09/07/2015	2038 On 05-November-15			Bond Future	126.75	126.7339	126.7541	126.7339	0.00
09/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7246	7	7	7	0.00
09/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7256	7	7	7	0.00
09/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7236	7	7	7	0.00
09/07/2015	2044 On 06-August-15			Bond Future	8.89	97.9014	98.8263	97.9014	13,321.00
09/07/2015	2044 On 06-August-15	8.74	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
09/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1558	2	2	2	0.00
09/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1349	2	1	2	0.00
09/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1453	2	1	2	0.00
09/07/2015	2044 On 05-November-15			Bond Future	8.95	99.4408	100.3788	99.4408	0.00
09/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7466	8	7	8	0.00
09/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7353	8	7	8	0.00
09/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7580	9	8	9	0.00
09/07/2015	2044 On 04-February-16			Bond Future	9.00	96.7416	97.6939	96.7416	0.00
09/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	123	0	0	0	0.00
09/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	23	0	0	0	0.00
09/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	1	0	1	0.00
09/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	76	1	0	1	0.00
09/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	1	0	1	0.00
09/07/2015	2046 On 06-August-15			Bond Future	122.93	122.9128	122.9343	122.9128	5,722.00
09/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6056	6	6	6	0.00
09/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6066	6	6	6	0.00
09/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6076	6	6	6	0.00
09/07/2015	2046 On 05-November-15			Bond Future	123.46	123.4389	123.4592	123.4389	0.00
09/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9541	10	10	10	0.00
09/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9531	10	10	10	0.00
09/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9551	10	10	10	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
09/07/2015	2050 On 06-August-15			Bond Future	131.93	131.7520	131.9345	131.7520	3,821.00
09/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	5056	5	5	5	0.00
09/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	5076	5	5	5	0.00
09/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	5066	5	5	5	0.00
09/07/2015	2050 On 05-November-15			Bond Future	134.01	133.8233	134.0064	133.8233	0.00
09/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	11004	11	11	11	0.00
09/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10994	11	11	11	0.00
09/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10984	11	11	11	0.00
09/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	AL37 On 06-August-15			Index Future	459.37	458.2870	459.3690	458.2870	26.00
09/07/2015	AL37 On 05-November-15			Index Future	466.66	465.5680	466.6610	465.5680	0.00
09/07/2015	AL7T On 06-August-15			Index Future	542.36	539.8840	542.3550	539.8840	1.00
09/07/2015	AL7T On 05-November-15			Index Future	550.96	548.4610	550.9640	548.4610	0.00
09/07/2015	ALBI On 06-August-15			Index Future	495.04	492.4680	495.0400	492.4680	507.00
09/07/2015	ALBI On 05-November-15			Index Future	502.90	500.2920	502.8980	500.2920	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2015	ALBI On 04-February-16			Index Future	511.40	508.7570	511.4000	508.7570	0.00
09/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C208 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
09/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2015	EL28 On 06-August-15			Bond Future	125.34	125.3219	125.3444	125.3219	0.00
09/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	334	0	0	0	0.00
09/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	344	0	0	0	0.00
09/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	354	0	0	0	0.00
09/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	EL28 On 06-August-15	125.01	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
09/07/2015	EL28 On 05-November-15			Bond Future	125.77	125.7443	125.7651	125.7443	0.00
09/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1235	1	1	1	0.00
09/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1245	1	1	1	0.00
09/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1225	1	1	1	0.00
09/07/2015	ES33 On 06-August-15			Bond Future	9.75	83.5290	84.1155	83.5290	6,396.00
09/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1137	2	1	2	0.00
09/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	990	2	1	2	0.00
09/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1064	2	1	2	0.00
09/07/2015	ES33 On 05-November-15			Bond Future	9.84	81.0557	81.6502	81.0557	0.00
09/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6283	7	6	7	0.00
09/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6204	7	6	7	0.00
09/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6363	7	6	7	0.00
09/07/2015	ES33 On 04-February-16			Bond Future	9.92	82.4282	83.0316	82.4282	0.00
09/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	458	0	0	0	0.00
09/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	596	0	1	0	0.00
09/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	527	0	1	0	0.00
09/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	GOVI On 06-August-15			GOVI	491.55	489.2500	491.5490	489.2500	472.00
09/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 06-August-15	500.00	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
09/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	84510	11	8	11	0.00
09/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	84610	11	8	11	0.00
09/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	84410	11	8	11	0.00
09/07/2015	GOVI On 05-November-15			GOVI	499.35	497.0220	499.3510	497.0220	28.00
09/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	306490	33	31	33	0.00
09/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	306390	33	31	33	0.00
09/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	306590	33	31	33	0.00
09/07/2015	GOVI On 04-February-16			GOVI	507.79	505.4320	507.7930	505.4320	0.00
09/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	41970	7	4	7	0.00
09/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	42170	7	4	7	0.00
09/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	42070	7	4	7	0.00
09/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2015	IGOV On 06-August-15			Index Future	228.42	228.3530	228.4220	228.3530	1,077.00
09/07/2015	IGOV On 05-November-15			Index Future	232.05	231.9810	232.0480	231.9810	17.00
09/07/2015	IGOV On 04-February-16			Index Future	235.97	235.9060	235.9710	235.9060	0.00
09/07/2015	ILBI On 06-August-15			Index Future	619.76	619.5810	619.7600	619.5810	159.00
09/07/2015	ILBI On 05-November-15			Index Future	629.84	629.6610	629.8400	629.6610	0.00
09/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	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
09/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
09/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.28	93.7200	93.7200	93.7200	0.00
09/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.7000	93.6900	93.7000	0.00
09/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.42	93.5800	93.5800	93.5800	500.00
09/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	500.00
09/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.54	93.4700	93.4600	93.4700	0.00
09/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.68	93.3200	93.3200	93.3200	2,000.00
09/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.2600	93.2600	93.2600	0.00
09/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.96	93.0300	93.0400	93.0300	0.00
09/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.8000	92.8100	92.8000	0.00
09/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.35	92.6300	92.6500	92.6300	0.00
09/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5000	92.5200	92.5000	0.00
09/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
09/07/2015	R023 On 06-August-15			Bond Future	8.06	101.3930	101.7611	101.3930	20,973.00
09/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1423	1	1	1	0.00
09/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5403	5	5	5	0.00
09/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1460	1	1	1	0.00
09/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1499	1	1	1	0.00
09/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	414	1	0	1	0.00
09/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	382	1	0	1	0.00
09/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	398	1	0	1	0.00
09/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	4	0	0	0	911.00
09/07/2015	R023 On 05-November-15			Bond Future	8.13	99.0643	99.4367	99.0643	0.00
09/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1324	1	1	1	0.00
09/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1371	1	1	1	0.00
09/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1347	1	1	1	0.00
09/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2050	2	2	2	0.00
09/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2020	2	2	2	0.00
09/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2080	2	2	2	0.00
09/07/2015	R023 On 04-February-16			Bond Future	8.19	100.7413	101.1186	100.7413	0.00
09/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1730	2	2	2	0.00
09/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1684	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
09/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1707	2	2	2	0.00
09/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2752	3	3	3	0.00
09/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2722	3	3	3	0.00
09/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2692	3	3	3	0.00
09/07/2015	R186 On 06-August-15			Bond Future	8.20	117.6583	118.2379	117.6583	35,031.00
09/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2776	2	3	2	0.00
09/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	88	0	0	0	75.00
09/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	162	0	0	0	1,000.00
09/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1919	2	2	2	20.00
09/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	547	0	1	0	0.00
09/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	281	0	0	0	20.00
09/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	571	0	1	0	0.00
09/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	596	0	1	0	0.00
09/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3959	3	4	3	0.00
09/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5530	5	6	5	0.00
09/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2534	2	3	2	0.00
09/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3091	3	3	3	0.00
09/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2475	2	2	2	0.00
09/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	704	1	1	1	75.00
09/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4696	5	5	5	0.00
09/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	396	1	0	1	5,229.00
09/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3919	4	4	4	0.00
09/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	490	1	0	1	4,229.00
09/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2292	3	2	3	0.00
09/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1953	2	2	2	0.00
09/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3194	4	3	4	0.00
09/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2176	3	2	3	0.00
09/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	731	1	1	1	0.00
09/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	170	0	0	0	20.00
09/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	470	1	0	1	75.00
09/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2233	3	2	3	0.00
09/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	52	0	0	0	5,350.00
09/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	317	0	0	0	7,229.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2015	R186 On 05-November-15			Bond Future	8.27	119.5078	120.0949	119.5078	500.00
09/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2457	2	2	2	0.00
09/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3359	3	3	3	0.00
09/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2378	2	2	2	0.00
09/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2536	2	3	2	0.00
09/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2496	2	2	2	0.00
09/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5447	5	5	5	0.00
09/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6329	6	6	6	0.00
09/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2910	3	3	3	843.00
09/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1225	1	1	1	674.00
09/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	924	1	1	1	169.00
09/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1908	2	2	2	6,248.00
09/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4514	5	5	5	0.00
09/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5293	6	5	6	0.00
09/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2744	3	3	3	1,090.00
09/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2663	3	3	3	0.00
09/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2244	3	2	3	9,370.00
09/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2583	3	3	3	0.00
09/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	928	1	1	1	843.00
09/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2623	3	3	3	8,690.00
09/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	689	1	1	1	2,600.00
09/07/2015	R186 On 04-February-16			Bond Future	8.32	116.2326	116.8279	116.2326	5,512.00
09/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	937	1	1	1	0.00
09/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	919	1	1	1	0.00
09/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	903	1	1	1	0.00
09/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7531	8	8	8	0.00
09/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7465	8	7	8	0.00
09/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7599	8	8	8	0.00
09/07/2015	R186 On 05-May-16			Bond Future	8.36	118.2885	118.8916	118.2885	0.00
09/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3889	4	4	4	0.00
09/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3928	4	4	4	0.00
09/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3850	4	4	4	0.00
09/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1522	1	2	1	0.00
09/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4081	4	4	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
09/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4005	4	4	4	0.00
09/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7857	8	8	8	0.00
09/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4043	4	4	4	0.00
09/07/2015	R197 On 06-August-15			Bond Future	290.02	289.9738	290.0216	289.9738	929.00
09/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	2012	2	2	2	0.00
09/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	2022	2	2	2	0.00
09/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	2032	2	2	2	0.00
09/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R197 On 05-November-15			Bond Future	294.58	294.5322	294.5764	294.5322	0.00
09/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	414	0	0	0	0.00
09/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	434	0	0	0	0.00
09/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	424	0	0	0	0.00
09/07/2015	R202 On 06-August-15			Bond Future	235.53	235.4930	235.5328	235.4930	52,787.00
09/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4457	4	4	4	0.00
09/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4467	5	4	5	0.00
09/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4477	5	4	5	0.00
09/07/2015	R202 On 05-November-15			Bond Future	239.23	239.1949	239.2319	239.1949	0.00
09/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6758	7	7	7	0.00
09/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6778	7	7	7	0.00
09/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6768	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
09/07/2015	R203 On 06-August-15			Bond Future	7.13	105.3635	105.4875	105.3635	17,933.00
09/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	42	0	0	0	0.00
09/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1367	1	1	1	0.00
09/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	48	0	0	0	0.00
09/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	45	0	0	0	0.00
09/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	792	1	1	1	0.00
09/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	809	1	1	1	0.00
09/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	8	0	0	0	5,000.00
09/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	775	1	1	1	0.00
09/07/2015	R203 On 05-November-15			Bond Future	7.23	102.8549	102.9792	102.8549	0.00
09/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	0	0	0.00
09/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	15	0	0	0	0.00
09/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	0	0	0.00
09/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2169	2	2	2	0.00
09/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2152	2	2	2	0.00
09/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2186	2	2	2	0.00
09/07/2015	R203 On 04-February-16			Bond Future	7.30	104.5963	104.7213	104.5963	0.00
09/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	445	0	0	0	0.00
09/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	459	0	0	0	0.00
09/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	452	0	0	0	0.00
09/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	541	1	1	1	0.00
09/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	525	1	1	1	0.00
09/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	533	1	1	1	0.00
09/07/2015	R204 On 06-August-15			Bond Future	7.48	102.4411	102.6264	102.4411	15,357.00
09/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2687	3	3	3	0.00
09/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	892	1	1	1	0.00
09/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	938	1	1	1	0.00
09/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	915	1	1	1	0.00
09/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	0	0	699.00
09/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	137	0	0	0	0.00
09/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	143	0	0	0	0.00
09/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	130	0	0	0	0.00
09/07/2015	R204 On 05-November-15			Bond Future	7.58	104.0515	104.2382	104.0515	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
09/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	23	0	0	0	0.00
09/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	24	0	0	0	0.00
09/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	22	0	0	0	0.00
09/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3730	4	4	4	0.00
09/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3758	4	4	4	0.00
09/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3786	4	4	4	0.00
09/07/2015	R204 On 04-February-16			Bond Future	7.65	101.7759	101.9644	101.7759	0.00
09/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	758	1	1	1	0.00
09/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	746	1	1	1	0.00
09/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	735	1	1	1	0.00
09/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1127	1	1	1	0.00
09/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1113	1	1	1	0.00
09/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1141	1	1	1	0.00
09/07/2015	R207 On 06-August-15			Bond Future	7.68	98.7255	98.9536	98.7255	35,529.00
09/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	636	1	1	1	0.00
09/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	679	1	1	1	0.00
09/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	658	1	1	1	0.00
09/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	208	0	0	0	70.00
09/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	419	1	0	1	0.00
09/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1018	1	1	1	0.00
09/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	389	0	0	0	0.00
09/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	404	1	0	1	0.00
09/07/2015	R207 On 05-November-15			Bond Future	7.76	100.2775	100.5077	100.2775	1,383.00
09/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1009	1	1	1	0.00
09/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1044	1	1	1	0.00
09/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1027	1	1	1	0.00
09/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	642	1	1	1	19.00
09/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	554	0	1	0	53.00
09/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1089	1	1	1	0.00
09/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1071	1	1	1	0.00
09/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1561	2	2	2	0.00
09/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1054	1	1	1	0.00
09/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1719	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
09/07/2015	R207 On 04-February-16			Bond Future	7.83	98.3328	98.5655	98.3328	0.00
09/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	518	0	1	0	43.00
09/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	763	1	1	1	0.00
09/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	788	1	1	1	0.00
09/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	776	1	1	1	19.00
09/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1863	2	2	2	0.00
09/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1842	2	2	2	0.00
09/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1883	2	2	2	0.00
09/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2376	3	2	3	0.00
09/07/2015	R207 On 05-May-16			Bond Future	7.88	100.0721	100.3065	100.0721	0.00
09/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1507	1	2	1	0.00
09/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1475	1	1	1	0.00
09/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1069	1	1	1	43.00
09/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1491	1	1	1	0.00
09/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1592	2	2	2	0.00
09/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1577	2	2	2	0.00
09/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2078	2	2	2	0.00
09/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1607	2	2	2	0.00
09/07/2015	R208 On 06-August-15			Bond Future	7.83	97.3062	97.5980	97.3062	37,517.00
09/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1065	1	1	1	0.00
09/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1036	1	1	1	0.00
09/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1095	1	1	1	0.00
09/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4305	4	4	4	0.00
09/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	344	0	0	0	0.00
09/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	331	0	0	0	0.00
09/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	358	0	0	0	0.00
09/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	3	0	0	0	198.00
09/07/2015	R208 On 05-November-15			Bond Future	7.91	95.4369	95.7319	95.4369	0.00
09/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2800	3	3	3	0.00
09/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	962	1	1	1	0.00
09/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	980	1	1	1	0.00
09/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	944	1	1	1	0.00
09/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	453	1	0	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1638	2	2	2	0.00
09/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1614	2	2	2	0.00
09/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1662	2	2	2	0.00
09/07/2015	R208 On 04-February-16			Bond Future	7.97	97.0528	97.3515	97.0528	0.00
09/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1201	1	1	1	0.00
09/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1184	1	1	1	0.00
09/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1219	1	1	1	0.00
09/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2121	2	2	2	0.00
09/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2097	2	2	2	0.00
09/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2074	2	2	2	0.00
09/07/2015	R209 On 06-August-15			Bond Future	8.79	77.6888	78.3115	77.6888	28,380.00
09/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7893	7	8	7	0.00
09/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2224	2	2	2	0.00
09/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2277	2	2	2	0.00
09/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2172	2	2	2	0.00
09/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	600	1	1	1	0.00
09/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	6	0	0	0	2,914.00
09/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	578	1	1	1	0.00
09/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	623	1	1	1	0.00
09/07/2015	R209 On 05-November-15			Bond Future	8.84	75.7629	76.3942	75.7629	29.00
09/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4391	4	4	4	0.00
09/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	494	0	0	0	0.00
09/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	519	0	1	0	0.00
09/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	506	0	1	0	0.00
09/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7346	8	7	8	0.00
09/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1384	2	1	2	900.00
09/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7421	8	7	8	0.00
09/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7272	8	7	8	0.00
09/07/2015	R209 On 04-February-16			Bond Future	8.89	77.0458	77.6867	77.0458	0.00
09/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2989	3	3	3	0.00
09/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3023	3	3	3	0.00
09/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3058	3	3	3	0.00
09/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4098	4	4	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
09/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4056	4	4	4	0.00
09/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4140	4	4	4	0.00
09/07/2015	R210 On 06-August-15			Bond Future	179.68	179.6515	179.6813	179.6515	1,207.00
09/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	691	1	1	1	0.00
09/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	671	1	1	1	0.00
09/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	681	1	1	1	0.00
09/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R210 On 05-November-15			Bond Future	180.37	180.3443	180.3719	180.3443	0.00
09/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1628	2	2	2	0.00
09/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1638	2	2	2	0.00
09/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1618	2	2	2	0.00
09/07/2015	R211 On 06-August-15			Bond Future	134.16	134.1157	134.1553	134.1157	1,120.00
09/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	845	1	1	1	0.00
09/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	855	1	1	1	0.00
09/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	835	1	1	1	0.00
09/07/2015	R211 On 05-November-15			Bond Future	136.26	136.2241	136.2623	136.2241	0.00
09/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1272	1	1	1	0.00
09/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1262	1	1	1	0.00
09/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1252	1	1	1	0.00
09/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 06-August-15			Bond Future	139.45	139.4248	139.4481	139.4248	1,046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1542	2	2	2	0.00
09/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1552	2	2	2	0.00
09/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1562	2	2	2	0.00
09/07/2015	R212 On 05-November-15			Bond Future	141.64	141.6167	141.6382	141.6167	0.00
09/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4362	4	4	4	0.00
09/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4372	4	4	4	0.00
09/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4352	4	4	4	0.00
09/07/2015	R213 On 06-August-15			Bond Future	8.66	88.5361	89.0768	88.5361	17,330.00
09/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	659	1	1	1	0.00
09/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	685	1	1	1	0.00
09/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	712	1	1	1	0.00
09/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1928	2	2	2	0.00
09/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1878	2	2	2	0.00
09/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1980	2	2	2	0.00
09/07/2015	R213 On 05-November-15			Bond Future	8.73	86.3849	86.9328	86.3849	0.00
09/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	338	0	0	0	0.00
09/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	356	0	0	0	0.00
09/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	347	0	0	0	0.00
09/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8192	9	8	9	0.00
09/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8041	9	8	9	0.00
09/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8116	9	8	9	0.00
09/07/2015	R213 On 04-February-16			Bond Future	8.78	87.8473	88.4033	87.8473	0.00
09/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3285	3	3	3	0.00
09/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3322	3	3	3	0.00
09/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3249	3	3	3	0.00
09/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3518	4	4	4	0.00
09/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3481	4	3	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
09/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3556	4	4	4	0.00
09/07/2015	R214 On 06-August-15			Bond Future	8.81	78.8084	79.5484	78.8084	21,939.00
09/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	1049	1	1	1	0.00
09/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1084	1	1	1	0.00
09/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1121	1	1	1	0.00
09/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1659	2	2	2	0.00
09/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1612	2	2	2	0.00
09/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1566	2	2	2	0.00
09/07/2015	R214 On 05-November-15			Bond Future	8.87	76.7574	77.5079	76.7574	487.00
09/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	514	0	1	0	0.00
09/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	501	0	1	0	0.00
09/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	489	0	0	0	0.00
09/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8161	9	8	9	0.00
09/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8079	9	8	9	0.00
09/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7998	9	8	9	0.00
09/07/2015	R214 On 04-February-16			Bond Future	8.92	78.0567	78.8188	78.0567	4,320.00
09/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1061	1	1	1	0.00
09/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1080	1	1	1	0.00
09/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1044	1	1	1	0.00
09/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8948	10	9	10	0.00
09/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9022	10	9	10	0.00
09/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9099	10	9	10	0.00
09/07/2015	R248 On 06-August-15			Bond Future	8.88	101.5871	102.5373	101.5871	41,313.00
09/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1377	2	1	2	0.00
09/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1485	2	1	2	0.00
09/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1270	2	1	2	0.00
09/07/2015	R248 On 05-November-15			Bond Future	8.94	98.7552	99.7189	98.7552	0.00
09/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R248 On 05-November-15	8.01	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
09/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10732	12	11	12	0.00
09/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10608	12	11	12	0.00
09/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10484	11	10	11	0.00
09/07/2015	R248 On 04-February-16			Bond Future	8.99	100.4271	101.4057	100.4271	0.00
09/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	9	0	0	0	0.00
09/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	214	0	0	0	0.00
09/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	112	0	0	0	0.00
09/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	1	0	1	0.00
09/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	1	0	1	0.00
09/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	1	0	1	0.00