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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/11/2015 TO: 12/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	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
12/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	2025 On 04-February-16			Bond Future	123.93	123.9509	123.9342	123.9509	950.00
12/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2056	2	2	2	0.00
12/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2066	2	2	2	0.00
12/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2076	2	2	2	0.00
12/11/2015	2025 On 05-May-16			Bond Future	126.07	126.0861	126.0692	126.0861	0.00
12/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	69	0	0	0	0.00
12/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	79	0	0	0	0.00
12/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	59	0	0	0	0.00
12/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 04-February-16			Bond Future	9.06	92.4289	91.8622	92.4289	9,973.00
12/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2350	2	2	2	0.00
12/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2426	2	2	2	0.00
12/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	2274	2	2	2	0.00
12/11/2015	2030 On 05-May-16			Bond Future	9.13	94.0145	93.4380	94.0145	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
12/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	946	0	1	0	0.00
12/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	1020	0	1	0	0.00
12/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	872	0	1	0	0.00
12/11/2015	2032 On 04-February-16			Bond Future	9.17	95.8674	95.2631	95.8674	2,957.00
12/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	214	0	0	0	0.00
12/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	994	0	1	0	0.00
12/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	22.00
12/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	0	0	0	0	22.00
12/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3831	3	4	3	0.00
12/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3747	3	4	3	0.00
12/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3914	3	4	3	0.00
12/11/2015	2032 On 05-May-16			Bond Future	9.24	93.3553	92.7407	93.3553	0.00
12/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1949	1	2	1	0.00
12/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1790	1	2	1	0.00
12/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1869	1	2	1	0.00
12/11/2015	2032 On 04-August-16			Bond Future	9.30	95.0403	94.4124	95.0403	0.00
12/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	2315	2	2	2	0.00
12/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	2235	2	2	2	0.00
12/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	2394	2	2	2	0.00
12/11/2015	2033 On 04-February-16			Bond Future	104.96	104.9784	104.9649	104.9784	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2555	3	3	3	0.00
12/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2565	3	3	3	0.00
12/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2575	3	3	3	0.00
12/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2033 On 05-May-16			Bond Future	105.80	105.8125	105.7986	105.8125	0.00
12/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3399	3	3	3	0.00
12/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3389	3	3	3	0.00
12/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3409	3	3	3	0.00
12/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-February-16			Bond Future	9.34	93.0986	92.5733	93.0986	49,449.00
12/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	802	0	1	0	0.00
12/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5249	5	5	5	0.00
12/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5156	5	5	5	0.00
12/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	308	0	0	0	16.00
12/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5343	5	5	5	0.00
12/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	0	0	0	0	16.00
12/11/2015	2037 On 05-May-16			Bond Future	9.40	94.6958	94.1615	94.6958	0.00
12/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	3491	3	3	3	0.00
12/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3581	3	4	3	0.00
12/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	3401	3	3	3	0.00
12/11/2015	2037 On 04-August-16			Bond Future	9.46	92.1463	91.6000	92.1463	0.00
12/11/2015	2037 On 04-August-16	9.26	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
12/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1791	1	2	1	0.00
12/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1705	1	2	1	0.00
12/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1878	1	2	1	0.00
12/11/2015	2038 On 04-February-16			Bond Future	128.88	128.8982	128.8815	128.8982	13,599.00
12/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	2128	2	2	2	0.00
12/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	2118	2	2	2	0.00
12/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	2108	2	2	2	0.00
12/11/2015	2038 On 05-May-16			Bond Future	131.10	131.1188	131.1019	131.1188	0.00
12/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	112	0	0	0	0.00
12/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	92	0	0	0	0.00
12/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	102	0	0	0	0.00
12/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-February-16			Bond Future	9.40	94.2681	93.7958	94.2681	17,852.00
12/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	1616	0	2	0	0.00
12/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3776	3	4	3	0.00
12/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	0	0	0	0	25.00
12/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3975	4	4	4	0.00
12/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3875	3	4	3	0.00
12/11/2015	2044 On 05-May-16			Bond Future	9.47	95.8854	95.4049	95.8854	0.00
12/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00

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12/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	4340	4	4	4	0.00
12/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4539	4	5	4	0.00
12/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	4439	4	4	4	0.00
12/11/2015	2044 On 04-August-16			Bond Future	9.52	93.2320	92.7407	93.2320	0.00
12/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	214	0	0	0	0.00
12/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	123	0	0	0	0.00
12/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	305	0	0	0	0.00
12/11/2015	2046 On 04-February-16			Bond Future	130.09	130.1067	130.0901	130.1067	8,112.00
12/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2100	2	2	2	0.00
12/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2090	2	2	2	0.00
12/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2080	2	2	2	0.00
12/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2046 On 05-May-16			Bond Future	130.90	130.9193	130.9023	130.9193	0.00
12/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	902	1	1	1	0.00
12/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	912	1	1	1	0.00
12/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	892	1	1	1	0.00
12/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2050 On 04-February-16			Bond Future	135.91	135.9223	135.9051	135.9223	6,284.00
12/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2105	2	2	2	0.00
12/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2095	2	2	2	0.00
12/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2085	2	2	2	0.00
12/11/2015	2050 On 05-May-16			Bond Future	138.25	138.2638	138.2461	138.2638	0.00

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12/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	256	0	0	0	0.00
12/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	236	0	0	0	0.00
12/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	246	0	0	0	0.00
12/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	AL37 On 04-February-16			Index Future	471.01	472.2790	471.0050	472.2790	2.00
12/11/2015	AL37 On 05-May-16			Index Future	479.08	480.3750	479.0790	480.3750	0.00
12/11/2015	AL7T On 04-February-16			Index Future	549.53	551.7080	549.5330	551.7080	0.00
12/11/2015	AL7T On 05-May-16			Index Future	558.95	561.1660	558.9540	561.1660	0.00
12/11/2015	ALBI On 04-February-16			Index Future	500.32	502.4910	500.3210	502.4910	611.00
12/11/2015	ALBI On 05-May-16			Index Future	508.90	511.1050	508.8980	511.1050	0.00
12/11/2015	ALBI On 04-August-16			Index Future	517.97	520.2280	517.9690	520.2280	0.00
12/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C035 On 28-February-35			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
12/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C213 On 28-February-31			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
12/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2015	EL28 On 04-February-16			Bond Future	128.20	128.2144	128.1993	128.2144	0.00
12/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	801	1	1	1	0.00
12/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	811	1	1	1	0.00
12/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	791	1	1	1	0.00
12/11/2015	EL28 On 05-May-16			Bond Future	128.83	128.8486	128.8331	128.8486	0.00
12/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	167	0	0	0	0.00
12/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	177	0	0	0	0.00
12/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	157	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
12/11/2015	ES33 On 04-February-16			Bond Future	10.19	81.6201	81.2091	81.6201	6,569.00
12/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1364	1	1	1	0.00
12/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1226	1	1	1	0.00
12/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1295	1	1	1	0.00
12/11/2015	ES33 On 05-May-16			Bond Future	10.28	79.2306	78.8124	79.2306	0.00
12/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1910	1	2	1	0.00
12/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1841	1	2	1	0.00
12/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1979	2	2	2	0.00
12/11/2015	ES33 On 04-August-16			Bond Future	10.37	80.6606	80.2330	80.6606	0.00
12/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
12/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	863	0	1	0	0.00
12/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	730	0	1	0	0.00
12/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	796	0	1	0	0.00
12/11/2015	GOVI On 04-February-16			GOVI	498.08	500.0660	498.0770	500.0660	445.00
12/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	139230	12	14	12	0.00
12/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	139330	12	14	12	0.00
12/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	139130	12	14	12	0.00
12/11/2015	GOVI On 05-May-16			GOVI	506.62	508.6380	506.6160	508.6380	145.00
12/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 05-May-16	518.00	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
12/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	113740	9	11	9	0.00
12/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	113840	9	11	9	0.00
12/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	113940	9	11	9	0.00
12/11/2015	GOVI On 04-August-16			GOVI	515.65	517.7170	515.6460	517.7170	0.00
12/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
12/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	53640	3	5	3	0.00
12/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	53440	3	5	3	0.00
12/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	53540	3	5	3	0.00
12/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2015	IGOV On 04-February-16			Index Future	237.64	237.5110	237.6380	237.5110	1,035.00
12/11/2015	IGOV On 05-May-16			Index Future	241.73	241.6020	241.7310	241.6020	19.00
12/11/2015	IGOV On 04-August-16			Index Future	246.06	245.9330	246.0580	245.9330	0.00
12/11/2015	ILBI On 04-February-16			Index Future	643.51	643.1730	643.5070	643.1730	157.00
12/11/2015	ILBI On 05-May-16			Index Future	654.55	654.2140	654.5530	654.2140	0.00
12/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.8795	99.9067	99.8795	0.00
12/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.13	100.0546	100.1267	100.0546	0.00
12/11/2015	IS05 On 17-December-20			Interest Rate Swap	100.03	99.7282	100.0273	99.7282	0.00
12/11/2015	IS10 On 17-December-25			Interest Rate Swap	102.09	101.6542	102.0890	101.6542	0.00
12/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	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
12/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
12/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	0.00
12/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	2,000.00
12/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
12/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
12/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
12/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
12/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
12/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
12/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
12/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	92.1000	92.1000	0.00
12/11/2015	R023 On 04-February-16			Bond Future	8.45	100.1322	99.8156	100.1322	9,944.00
12/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	507	1	1	1	0.00
12/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	480	1	0	1	0.00
12/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	493	1	0	1	0.00
12/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2851	3	3	3	0.00
12/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2811	3	3	3	0.00
12/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2772	3	3	3	0.00
12/11/2015	R023 On 05-May-16			Bond Future	8.51	97.9222	97.6001	97.9222	0.00
12/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1365	2	1	2	0.00
12/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1344	1	1	1	0.00
12/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1324	1	1	1	0.00
12/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2669	2	3	2	0.00
12/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2639	2	3	2	0.00
12/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2700	3	3	3	0.00
12/11/2015	R023 On 04-August-16			Bond Future	8.57	99.6892	99.3589	99.6892	0.00
12/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1613	2	2	2	0.00
12/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1633	2	2	2	0.00
12/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1652	2	2	2	0.00
12/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3207	3	3	3	0.00
12/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3237	3	3	3	0.00
12/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3178	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2015	R186 On 04-February-16			Bond Future	8.66	114.6739	114.1703	114.6739	52,945.00
12/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	83	0	0	0	0.00
12/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	320	0	0	0	680.00
12/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1355	2	1	2	900.00
12/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2411	3	2	3	0.00
12/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	79	0	0	0	0.00
12/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4626	5	5	5	0.00
12/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	76	0	0	0	0.00
12/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2755	0	3	0	0.00
12/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2210	2	2	2	0.00
12/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2623	3	3	3	0.00
12/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2019	0	2	0	0.00
12/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	2844	3	3	3	0.00
12/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	461	1	0	1	2,500.00
12/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1216	1	1	1	680.00
12/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	6292	6	6	6	0.00
12/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2986	3	3	3	0.00
12/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	679	1	1	1	2,500.00
12/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1765	2	2	2	11,695.00
12/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9268	9	9	9	0.00
12/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9430	9	9	9	0.00
12/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1453	1	1	1	0.00
12/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9349	9	9	9	0.00
12/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	2124	0	2	0	340.00
12/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1939	2	2	2	5,000.00
12/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1603	1	2	1	5,000.00
12/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	3232	3	3	3	0.00
12/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1511	0	2	0	33.00
12/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5467	5	5	5	0.00
12/11/2015	R186 On 05-May-16			Bond Future	8.73	116.6404	116.1282	116.6404	0.00
12/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1729	2	2	2	0.00
12/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1702	2	2	2	0.00
12/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1755	2	2	2	0.00
12/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3046	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3438	4	3	4	0.00
12/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	400	0	0	0	0.00
12/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4696	4	5	4	0.00
12/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4596	4	5	4	0.00
12/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9498	9	9	9	0.00
12/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4646	4	5	4	0.00
12/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2885	3	3	3	1,900.00
12/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2543	2	3	2	5,350.00
12/11/2015	R186 On 04-August-16			Bond Future	8.79	113.4443	112.9201	113.4443	0.00
12/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2636	3	3	3	0.00
12/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2697	3	3	3	0.00
12/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2666	3	3	3	0.00
12/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4802	5	5	5	0.00
12/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4758	4	5	4	0.00
12/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4715	4	5	4	0.00
12/11/2015	R197 On 04-February-16			Bond Future	293.76	292.9025	293.7565	292.9025	724.00
12/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3243	4	3	4	0.00
12/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3253	4	3	4	0.00
12/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3233	4	3	4	0.00
12/11/2015	R197 On 05-May-16			Bond Future	298.82	297.9479	298.8164	297.9479	0.00
12/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1194	2	1	2	0.00
12/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1184	2	1	2	0.00
12/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1174	2	1	2	0.00
12/11/2015	R202 On 04-February-16			Bond Future	242.22	242.2545	242.2227	242.2545	48,921.00
12/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2233	2	2	2	0.00
12/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2213	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
12/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2223	2	2	2	0.00
12/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	R202 On 05-May-16			Bond Future	246.39	246.4271	246.3947	246.4271	0.00
12/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	605	1	1	1	0.00
12/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	615	1	1	1	0.00
12/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	595	1	1	1	0.00
12/11/2015	R203 On 04-February-16			Bond Future	7.47	104.6073	104.4709	104.6073	15,947.00
12/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	192	0	0	0	0.00
12/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	182	0	0	0	0.00
12/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	187	0	0	0	0.00
12/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	528	0	1	0	0.00
12/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	519	0	1	0	0.00
12/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	509	0	1	0	0.00
12/11/2015	R203 On 05-May-16			Bond Future	7.57	102.2329	102.0941	102.2329	0.00
12/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	236	0	0	0	0.00
12/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	245	0	0	0	0.00
12/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	240	0	0	0	0.00
12/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	640	1	1	1	0.00
12/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	657	1	1	1	0.00
12/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	648	1	1	1	0.00
12/11/2015	R203 On 04-August-16			Bond Future	7.64	104.0778	103.9341	104.0778	0.00
12/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	245	0	0	0	0.00
12/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	253	0	0	0	0.00
12/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	249	0	0	0	0.00
12/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	658	1	1	1	0.00
12/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	652	1	1	1	0.00
12/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	665	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
12/11/2015	R204 On 04-February-16			Bond Future	7.81	101.7540	101.5494	101.7540	30,253.00
12/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	288	0	0	0	0.00
12/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	280	0	0	0	0.00
12/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	272	0	0	0	0.00
12/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	1076	1	1	1	0.00
12/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	1058	1	1	1	0.00
12/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	1094	1	1	1	0.00
12/11/2015	R204 On 05-May-16			Bond Future	7.90	103.4989	103.2908	103.4989	0.00
12/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	647	1	1	1	0.00
12/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	636	1	1	1	0.00
12/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	626	1	1	1	0.00
12/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	996	1	1	1	0.00
12/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	1009	1	1	1	0.00
12/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	983	1	1	1	0.00
12/11/2015	R204 On 04-August-16			Bond Future	7.98	101.3276	101.1132	101.3276	0.00
12/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	673	1	1	1	0.00
12/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	682	1	1	1	0.00
12/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	691	1	1	1	0.00
12/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1177	1	1	1	0.00
12/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1165	1	1	1	0.00
12/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1189	1	1	1	0.00
12/11/2015	R207 On 04-February-16			Bond Future	8.08	98.0332	97.7401	98.0332	47,160.00
12/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	81	0	0	0	43.00
12/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	182	0	0	0	19.00
12/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	188	0	0	0	0.00
12/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	176	0	0	0	0.00
12/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	2094	2	2	2	0.00
12/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	2066	2	2	2	0.00
12/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2764	3	3	3	0.00
12/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	2122	2	2	2	0.00
12/11/2015	R207 On 05-May-16			Bond Future	8.17	99.7146	99.4164	99.7146	0.00
12/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	695	1	1	1	0.00
12/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	672	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
12/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	684	1	1	1	0.00
12/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	402	0	0	0	43.00
12/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1675	1	2	1	0.00
12/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1655	1	2	1	0.00
12/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2300	2	2	2	0.00
12/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1694	2	2	2	0.00
12/11/2015	R207 On 04-August-16			Bond Future	8.25	97.8704	97.5645	97.8704	0.00
12/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	978	1	1	1	0.00
12/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	953	1	1	1	0.00
12/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	966	1	1	1	0.00
12/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1710	2	2	2	0.00
12/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1694	2	2	2	0.00
12/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1677	2	2	2	0.00
12/11/2015	R208 On 04-February-16			Bond Future	8.23	96.6103	96.3204	96.6103	38,271.00
12/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	322	0	0	0	0.00
12/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	313	0	0	0	0.00
12/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	331	0	0	0	0.00
12/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2281	2	2	2	0.00
12/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2218	2	2	2	0.00
12/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2250	2	2	2	0.00
12/11/2015	R208 On 05-May-16			Bond Future	8.31	94.8665	94.5716	94.8665	0.00
12/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	901	1	1	1	0.00
12/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	930	1	1	1	0.00
12/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	916	1	1	1	0.00
12/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	2092	2	2	2	0.00
12/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	2068	2	2	2	0.00
12/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	2116	2	2	2	0.00
12/11/2015	R208 On 04-August-16			Bond Future	8.38	96.5786	96.2760	96.5786	0.00
12/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1079	1	1	1	0.00
12/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1093	1	1	1	0.00
12/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1107	1	1	1	0.00
12/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2495	2	2	2	0.00
12/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2472	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
12/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2449	2	2	2	0.00
12/11/2015	R209 On 04-February-16			Bond Future	9.23	75.6356	75.1978	75.6356	41,102.00
12/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	760	1	1	1	0.00
12/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	778	1	1	1	0.00
12/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	798	1	1	1	0.00
12/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3242	4	3	4	0.00
12/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4284	4	4	4	0.00
12/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4400	4	4	4	0.00
12/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1213	1	1	1	2,200.00
12/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4342	4	4	4	0.00
12/11/2015	R209 On 05-May-16			Bond Future	9.29	73.7841	73.3388	73.7841	0.00
12/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2113	2	2	2	6,700.00
12/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2142	2	2	2	0.00
12/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	608	1	1	1	6,700.00
12/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2085	2	2	2	0.00
12/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	4195	4	4	4	0.00
12/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	4149	4	4	4	0.00
12/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4240	4	4	4	0.00
12/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8554	8	9	8	0.00
12/11/2015	R209 On 04-August-16			Bond Future	9.34	75.1158	74.6607	75.1158	0.00
12/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3395	4	3	4	0.00
12/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3461	4	3	4	0.00
12/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3428	4	3	4	0.00
12/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	4105	4	4	4	0.00
12/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	4029	4	4	4	0.00
12/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	4067	4	4	4	0.00
12/11/2015	R210 On 04-February-16			Bond Future	184.54	184.5659	184.5413	184.5659	3,256.00
12/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	459	0	0	0	0.00
12/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	469	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
12/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	449	0	0	0	0.00
12/11/2015	R210 On 05-May-16			Bond Future	185.55	185.5796	185.5546	185.5796	0.00
12/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	565	1	1	1	0.00
12/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	555	1	1	1	0.00
12/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	545	1	1	1	0.00
12/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
12/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
12/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 04-February-16			Bond Future	135.74	135.7756	135.7412	135.7756	1,010.00
12/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3259	3	3	3	0.00
12/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3269	3	3	3	0.00
12/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3249	3	3	3	0.00
12/11/2015	R211 On 05-May-16			Bond Future	138.08	138.1147	138.0796	138.1147	0.00
12/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	910	1	1	1	0.00
12/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	920	1	1	1	0.00
12/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	930	1	1	1	0.00
12/11/2015	R212 On 04-February-16			Bond Future	142.14	142.2033	142.1433	142.2033	1,569.00
12/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3857	4	4	4	0.00
12/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3847	4	4	4	0.00
12/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3867	4	4	4	0.00
12/11/2015	R212 On 05-May-16			Bond Future	144.59	144.6531	144.5921	144.6531	0.00
12/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	408	0	0	0	0.00
12/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	398	0	0	0	0.00
12/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	418	0	0	0	0.00
12/11/2015	R213 On 04-February-16			Bond Future	9.12	86.4667	85.9223	86.4667	31,687.00
12/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	973	1	1	1	0.00
12/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	995	1	1	1	0.00
12/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	951	1	1	1	0.00
12/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3687	3	4	3	0.00
12/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3635	3	4	3	0.00
12/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3739	3	4	3	0.00
12/11/2015	R213 On 05-May-16			Bond Future	9.19	84.4024	83.8486	84.4024	0.00
12/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1630	2	2	2	0.00
12/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1654	2	2	2	0.00
12/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1679	2	2	2	0.00
12/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4778	4	5	4	0.00
12/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4827	4	5	4	0.00
12/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4729	4	5	4	0.00
12/11/2015	R213 On 04-August-16			Bond Future	9.24	85.9255	85.3597	85.9255	0.00
12/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2820	3	3	3	0.00
12/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2880	3	3	3	0.00
12/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2850	3	3	3	0.00
12/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4574	4	5	4	0.00
12/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4492	4	4	4	0.00
12/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4533	4	5	4	0.00
12/11/2015	R214 On 04-February-16			Bond Future	9.31	76.2866	75.8290	76.2866	32,977.00
12/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2759	0	3	0	0.00
12/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	62	0	0	0	0.00
12/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	65	0	0	0	0.00
12/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	60	0	0	0	0.00
12/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2358	0	2	0	0.00
12/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1703	0	2	0	25.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	11013	11	11	11	0.00
12/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10922	10	11	10	0.00
12/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	2039	0	2	0	25.00
12/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	11105	11	11	11	0.00
12/11/2015	R214 On 05-May-16			Bond Future	9.36	74.3012	73.8357	74.3012	0.00
12/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	1971	2	2	2	0.00
12/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2027	2	2	2	0.00
12/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	1999	2	2	2	0.00
12/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4711	4	5	4	0.00
12/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4762	4	5	4	0.00
12/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4812	5	5	5	0.00
12/11/2015	R214 On 04-August-16			Bond Future	9.41	75.6420	75.1663	75.6420	0.00
12/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3316	4	3	4	0.00
12/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3382	4	3	4	0.00
12/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3349	4	3	4	0.00
12/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4554	4	5	4	0.00
12/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4512	4	5	4	0.00
12/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4596	4	5	4	0.00
12/11/2015	R248 On 04-February-16			Bond Future	9.37	98.0381	97.6511	98.0381	55,384.00
12/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	768	0	1	0	0.00
12/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	1701	0	2	0	0.00
12/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	0	0	0	0	75.00
12/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3643	3	4	3	0.00
12/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3541	3	4	3	0.00
12/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3745	3	4	3	0.00
12/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	0	0	0	0	75.00
12/11/2015	R248 On 05-May-16			Bond Future	9.43	95.2856	94.8918	95.2856	0.00
12/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 05-May-16	9.01	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
12/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	4179	4	4	4	0.00
12/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	4281	4	4	4	0.00
12/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	4077	4	4	4	0.00
12/11/2015	R248 On 04-August-16			Bond Future	9.48	97.0051	96.6020	97.0051	0.00
12/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
12/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	2075	2	2	2	0.00
12/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	2173	2	2	2	0.00
12/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	2270	2	2	2	0.00