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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/12/2015 TO: 08/12/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	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
08/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	2025 On 04-February-16			Bond Future	124.39	124.2543	124.3931	124.2543	950.00
08/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	1597	2	2	2	0.00
08/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	1607	2	2	2	0.00
08/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	1617	2	2	2	0.00
08/12/2015	2025 On 05-May-16			Bond Future	126.53	126.3877	126.5271	126.3877	0.00
08/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	527	0	1	0	0.00
08/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	537	0	1	0	0.00
08/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	517	0	1	0	0.00
08/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 04-February-16			Bond Future	9.28	90.7474	90.2735	90.7474	17,037.00
08/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	3939	3	4	3	0.00
08/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	4015	4	4	4	0.00
08/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	3862	3	4	3	0.00
08/12/2015	2030 On 05-May-16			Bond Future	9.35	92.3147	91.8316	92.3147	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
08/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	2552	2	3	2	0.00
08/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	2626	2	3	2	0.00
08/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	2479	2	2	2	0.00
08/12/2015	2032 On 04-February-16			Bond Future	9.38	94.1526	93.6478	94.1526	8,417.00
08/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	1259	1	1	1	0.00
08/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	1582	2	2	2	0.00
08/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	302	0	0	0	0.00
08/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	281	0	0	0	0.00
08/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	291	0	0	0	0.00
08/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	2204	2	2	2	22.00
08/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	2660	2	3	2	22.00
08/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	5737	5	6	5	0.00
08/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	5665	5	6	5	0.00
08/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	5811	5	6	5	0.00
08/12/2015	2032 On 05-May-16			Bond Future	9.45	91.6222	91.1075	91.6222	0.00
08/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	1598	2	2	2	0.00
08/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	1547	2	2	2	0.00
08/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	1573	2	2	2	0.00
08/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	5130	5	5	5	0.00
08/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	5021	5	5	5	0.00
08/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	5075	5	5	5	0.00
08/12/2015	2032 On 04-August-16			Bond Future	9.51	93.3209	92.7958	93.3209	0.00
08/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2132	2	2	2	0.00
08/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2185	2	2	2	0.00
08/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2158	2	2	2	0.00
08/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	6090	6	6	6	0.00
08/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	6037	6	6	6	0.00
08/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	6142	6	6	6	0.00
08/12/2015	2033 On 04-February-16			Bond Future	106.13	106.1393	106.1250	106.1393	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
08/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3715	4	4	4	0.00
08/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3725	4	4	4	0.00
08/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3735	4	4	4	0.00
08/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2033 On 05-May-16			Bond Future	106.97	106.9871	106.9710	106.9871	0.00
08/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4571	5	5	5	0.00
08/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4561	5	5	5	0.00
08/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4581	5	5	5	0.00
08/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2037 On 04-February-16			Bond Future	9.52	91.5743	90.9815	91.5743	52,036.00
08/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	227	0	0	0	0.00
08/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	1699	2	2	2	0.00
08/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	245	0	0	0	0.00
08/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	1260	2	1	2	0.00
08/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	236	0	0	0	0.00
08/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	7077	7	7	7	0.00
08/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	6992	6	7	6	0.00
08/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	3160	3	3	3	16.00
08/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	7162	7	7	7	0.00
08/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	2489	2	2	2	16.00
08/12/2015	2037 On 05-May-16			Bond Future	9.59	93.1560	92.5518	93.1560	0.00
08/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	1388	2	1	2	0.00
08/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	1412	2	1	2	0.00
08/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	1436	2	1	2	0.00
08/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	6513	6	7	6	0.00
08/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	6578	6	7	6	0.00
08/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	6447	6	6	6	0.00
08/12/2015	2037 On 04-August-16			Bond Future	9.65	90.6240	90.0076	90.6240	0.00
08/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	2804	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
08/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	2772	3	3	3	0.00
08/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	2740	3	3	3	0.00
08/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	6155	6	6	6	0.00
08/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	6102	6	6	6	0.00
08/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	6210	6	6	6	0.00
08/12/2015	2038 On 04-February-16			Bond Future	131.49	131.0445	131.4908	131.0445	16,777.00
08/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	491	0	0	0	0.00
08/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	481	0	0	0	0.00
08/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	501	0	1	0	0.00
08/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2038 On 05-May-16			Bond Future	133.75	133.2947	133.7466	133.2947	0.00
08/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	2757	2	3	2	0.00
08/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	2737	2	3	2	0.00
08/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	2747	2	3	2	0.00
08/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2040 On 04-February-16			Bond Future	9.60	95.2667	94.6353	95.2667	1,820.00
08/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	1778	2	2	2	0.00
08/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	1857	2	2	2	0.00
08/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	1817	2	2	2	0.00
08/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	2705	2	3	2	0.00
08/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	2654	2	3	2	0.00
08/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	2756	2	3	2	0.00
08/12/2015	2040 On 05-May-16			Bond Future	9.67	96.9122	96.2688	96.9122	0.00
08/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	2922	3	3	3	0.00
08/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	2883	3	3	3	0.00
08/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	2845	3	3	3	0.00
08/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	4380	4	4	4	0.00
08/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	4329	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
08/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	4432	4	4	4	0.00
08/12/2015	2040 On 04-August-16			Bond Future	9.73	94.1993	93.5429	94.1993	0.00
08/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	3597	4	4	4	0.00
08/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	3635	4	4	4	0.00
08/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	3559	4	4	4	0.00
08/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	5575	5	6	5	0.00
08/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	5626	5	6	5	0.00
08/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	5678	5	6	5	0.00
08/12/2015	2044 On 04-February-16			Bond Future	9.61	92.6166	91.9329	92.6166	20,002.00
08/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	473	1	0	1	0.00
08/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	488	1	0	1	0.00
08/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	457	1	0	1	0.00
08/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	2138	3	2	3	0.00
08/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	6127	6	6	6	0.00
08/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	2385	2	2	2	0.00
08/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	6295	6	6	6	0.00
08/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	6210	6	6	6	0.00
08/12/2015	2044 On 05-May-16			Bond Future	9.67	94.2164	93.5197	94.2164	0.00
08/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1332	2	1	2	0.00
08/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	1380	2	1	2	0.00
08/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1355	2	1	2	0.00
08/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	7605	7	8	7	0.00
08/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	7755	7	8	7	0.00
08/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	7680	7	8	7	0.00
08/12/2015	2044 On 04-August-16			Bond Future	9.73	91.5788	90.8682	91.5788	0.00
08/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	3670	4	4	4	0.00
08/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	3631	4	4	4	0.00
08/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	3593	4	4	4	0.00
08/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	5718	5	6	5	0.00
08/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	5771	5	6	5	0.00
08/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	5666	5	6	5	0.00
08/12/2015	2046 On 04-February-16			Bond Future	132.58	132.0186	132.5788	132.0186	12,126.00

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08/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	4589	4	5	4	0.00
08/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	4579	4	5	4	0.00
08/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	4569	4	5	4	0.00
08/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2046 On 05-May-16			Bond Future	133.42	132.8566	133.4244	132.8566	0.00
08/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	3424	3	3	3	0.00
08/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	3434	3	3	3	0.00
08/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	3414	3	3	3	0.00
08/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2050 On 04-February-16			Bond Future	139.17	139.1876	139.1692	139.1876	12,888.00
08/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	1169	1	1	1	0.00
08/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	1179	1	1	1	0.00
08/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	1159	1	1	1	0.00
08/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2050 On 05-May-16			Bond Future	141.56	141.5772	141.5566	141.5772	0.00
08/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	3567	4	4	4	0.00
08/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	3547	4	4	4	0.00
08/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	3557	4	4	4	0.00
08/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	AL37 On 04-February-16			Index Future	467.93	468.9630	467.9290	468.9630	2.00
08/12/2015	AL37 On 05-May-16			Index Future	476.00	477.0560	475.9980	477.0560	0.00
08/12/2015	AL7T On 04-February-16			Index Future	542.89	545.0060	542.8910	545.0060	0.00
08/12/2015	AL7T On 05-May-16			Index Future	552.25	554.4110	552.2530	554.4110	0.00
08/12/2015	ALBI On 04-February-16			Index Future	493.54	495.8070	493.5410	495.8070	620.00
08/12/2015	ALBI On 05-May-16			Index Future	502.05	504.3640	502.0520	504.3640	0.00
08/12/2015	ALBI On 04-August-16			Index Future	511.25	513.6060	511.2460	513.6060	0.00
08/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C118 On 20-April-18			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
08/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	C446 On 31-March-46			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
08/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/12/2015	EL28 On 04-February-16			Bond Future	128.95	128.9672	128.9514	128.9672	0.00
08/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	49	0	0	0	0.00
08/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	59	0	0	0	0.00
08/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	39	0	0	0	0.00
08/12/2015	EL28 On 05-May-16			Bond Future	129.59	129.6067	129.5888	129.6067	0.00
08/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	579	1	1	1	0.00
08/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	589	1	1	1	0.00
08/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	599	1	1	1	0.00
08/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-February-16			Bond Future	10.38	80.3743	79.9431	80.3743	8,710.00
08/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	2630	2	3	2	0.00
08/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	2492	2	2	2	0.00
08/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	2561	2	3	2	0.00
08/12/2015	ES33 On 05-May-16			Bond Future	10.48	77.9725	77.5330	77.9725	0.00
08/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 05-May-16	10.00	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
08/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	3189	3	3	3	0.00
08/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	3120	3	3	3	0.00
08/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	3258	3	3	3	0.00
08/12/2015	ES33 On 04-August-16			Bond Future	10.57	79.4181	78.9695	79.4181	0.00
08/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	2126	2	2	2	0.00
08/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	1993	2	2	2	0.00
08/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	2060	2	2	2	0.00
08/12/2015	ES42 On 04-February-16			Bond Future	10.47	85.5098	84.9360	85.5098	2,750.00
08/12/2015	ES42 On 05-May-16			Bond Future	10.57	82.7242	82.1393	82.7242	4,500.00
08/12/2015	GOVI On 04-February-16			GOVI	491.83	493.8470	491.8250	493.8470	453.00
08/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	201750	18	20	18	0.00
08/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	201850	18	20	18	0.00
08/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	201650	18	20	18	0.00
08/12/2015	GOVI On 05-May-16			GOVI	500.31	502.3690	500.3060	502.3690	146.00
08/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	176840	16	18	16	0.00
08/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	176940	16	18	16	0.00
08/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	177040	16	18	16	0.00
08/12/2015	GOVI On 04-August-16			GOVI	509.47	511.5750	509.4690	511.5750	0.00
08/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
08/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	115410	9	12	9	0.00
08/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	115210	9	12	9	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
08/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	115310	9	12	9	0.00
08/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/12/2015	IGOV On 04-February-16			Index Future	239.05	238.9260	239.0450	238.9260	1,038.00
08/12/2015	IGOV On 05-May-16			Index Future	243.15	243.0270	243.1450	243.0270	21.00
08/12/2015	IGOV On 04-August-16			Index Future	247.64	247.5230	247.6400	247.5230	0.00
08/12/2015	ILBI On 04-February-16			Index Future	646.56	646.3330	646.5630	646.3330	157.00
08/12/2015	ILBI On 05-May-16			Index Future	657.62	657.3890	657.6220	657.3890	0.00
08/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.98	99.9568	99.9805	99.9568	0.00
08/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.33	100.2578	100.3253	100.2578	0.00
08/12/2015	IS05 On 17-December-20			Interest Rate Swap	100.74	100.4095	100.7429	100.4095	0.00
08/12/2015	IS10 On 17-December-25			Interest Rate Swap	103.00	102.4931	103.0014	102.4931	0.00
08/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
08/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
08/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	2,000.00
08/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	0.00
08/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
08/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
08/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
08/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
08/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
08/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	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
08/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.1100	92.1100	92.1100	0.00
08/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.00	92.0000	92.0000	92.0000	0.00
08/12/2015	R023 On 04-February-16			Bond Future	8.68	98.9515	98.6439	98.9515	15,427.00
08/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	149	0	0	0	0.00
08/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	137	0	0	0	0.00
08/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	143	0	0	0	0.00
08/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	3679	3	4	3	0.00
08/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	3632	3	4	3	0.00
08/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	3585	3	4	3	0.00
08/12/2015	R023 On 05-May-16			Bond Future	8.75	96.7325	96.4184	96.7325	0.00
08/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	804	1	1	1	0.00
08/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	790	1	1	1	0.00
08/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	775	1	1	1	0.00
08/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	3296	3	3	3	0.00
08/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	3261	3	3	3	0.00
08/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	3332	3	3	3	0.00
08/12/2015	R023 On 04-August-16			Bond Future	8.82	98.5254	98.2044	98.5254	0.00
08/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1078	1	1	1	0.00
08/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1093	1	1	1	0.00
08/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1109	1	1	1	0.00
08/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3823	4	4	4	0.00
08/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3856	4	4	4	0.00
08/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3789	4	4	4	0.00
08/12/2015	R186 On 04-February-16			Bond Future	8.86	113.1851	112.6988	113.1851	63,063.00
08/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	9	0	0	0	0.00
08/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	68	0	0	0	680.00
08/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	577	1	1	1	350.00
08/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	1317	2	1	2	0.00
08/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	3224	4	3	4	0.00
08/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	8	0	0	0	0.00
08/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	1588	2	2	2	0.00
08/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	8	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
08/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	1165	1	1	1	0.00
08/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	1483	2	1	2	0.00
08/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1024	1	1	1	0.00
08/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	1661	2	2	2	0.00
08/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	118	0	0	0	700.00
08/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	493	1	0	1	680.00
08/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	7511	7	8	7	0.00
08/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	3679	3	4	3	0.00
08/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	748	1	1	1	700.00
08/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	2142	2	2	2	11,695.00
08/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	10666	10	11	10	0.00
08/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	10833	10	11	10	0.00
08/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1740	2	2	2	0.00
08/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	10749	10	11	10	0.00
08/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	2601	2	3	2	340.00
08/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	2365	2	2	2	5,000.00
08/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1934	2	2	2	5,000.00
08/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	3980	4	4	4	0.00
08/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1816	2	2	2	33.00
08/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	6595	6	7	6	0.00
08/12/2015	R186 On 05-May-16			Bond Future	8.93	115.1393	114.6430	115.1393	0.00
08/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1046	1	1	1	0.00
08/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1027	1	1	1	0.00
08/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1066	1	1	1	0.00
08/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2087	2	2	2	0.00
08/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	2417	3	2	3	0.00
08/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	172	0	0	0	0.00
08/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	5506	5	6	5	0.00
08/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	5392	5	5	5	0.00
08/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	10755	10	11	10	0.00
08/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	5449	5	5	5	0.00
08/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	3411	3	3	3	1,900.00
08/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	3007	3	3	3	5,350.00
08/12/2015	R186 On 04-August-16			Bond Future	8.99	111.9709	111.4640	111.9709	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
08/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	1876	2	2	2	0.00
08/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	1927	2	2	2	0.00
08/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	1901	2	2	2	0.00
08/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	5499	5	5	5	0.00
08/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	5450	5	5	5	0.00
08/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	5401	5	5	5	0.00
08/12/2015	R197 On 04-February-16			Bond Future	293.36	293.4999	293.3617	293.4999	714.00
08/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3638	4	4	4	0.00
08/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3648	4	4	4	0.00
08/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3628	3	4	3	0.00
08/12/2015	R197 On 05-May-16			Bond Future	298.39	298.5388	298.3941	298.5388	0.00
08/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1616	1	2	1	0.00
08/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1606	1	2	1	0.00
08/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1596	1	2	1	0.00
08/12/2015	R202 On 04-February-16			Bond Future	243.55	243.5787	243.5460	243.5787	43,055.00
08/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	3556	4	4	4	0.00
08/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	3536	4	4	4	0.00
08/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	3546	4	4	4	0.00
08/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R202 On 05-May-16			Bond Future	247.72	247.7606	247.7239	247.7606	0.00
08/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	734	1	1	1	0.00
08/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	724	1	1	1	0.00
08/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	714	1	1	1	0.00
08/12/2015	R202 On 05-May-16	247.00	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
08/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R203 On 04-February-16			Bond Future	7.66	104.2781	104.1893	104.2781	16,624.00
08/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	73	0	0	0	0.00
08/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	67	0	0	0	0.00
08/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	70	0	0	0	0.00
08/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	695	1	1	1	0.00
08/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	683	1	1	1	0.00
08/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	671	1	1	1	0.00
08/12/2015	R203 On 05-May-16			Bond Future	7.79	101.9101	101.8185	101.9101	0.00
08/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	127	0	0	0	0.00
08/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	133	0	0	0	0.00
08/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	130	0	0	0	0.00
08/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	804	1	1	1	0.00
08/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	824	1	1	1	0.00
08/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	814	1	1	1	0.00
08/12/2015	R203 On 04-August-16			Bond Future	7.86	103.7992	103.7047	103.7992	0.00
08/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	151	0	0	0	0.00
08/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	157	0	0	0	0.00
08/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	154	0	0	0	0.00
08/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	793	1	1	1	0.00
08/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	785	1	1	1	0.00
08/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	801	1	1	1	0.00
08/12/2015	R204 On 04-February-16			Bond Future	8.01	101.2123	101.0425	101.2123	39,163.00
08/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	98	0	0	0	0.00
08/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	94	0	0	0	0.00
08/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	90	0	0	0	0.00
08/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	1397	1	1	1	0.00
08/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	1375	1	1	1	0.00
08/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	1419	1	1	1	0.00
08/12/2015	R204 On 05-May-16			Bond Future	8.12	102.9598	102.7857	102.9598	0.00
08/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	396	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
08/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	388	0	0	0	0.00
08/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	381	0	0	0	0.00
08/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	1253	1	1	1	0.00
08/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	1268	1	1	1	0.00
08/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	1237	1	1	1	0.00
08/12/2015	R204 On 04-August-16			Bond Future	8.20	100.8280	100.6494	100.8280	0.00
08/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	457	1	0	1	0.00
08/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	465	1	0	1	0.00
08/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	472	1	0	1	0.00
08/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1424	1	1	1	0.00
08/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1410	1	1	1	0.00
08/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1437	1	1	1	0.00
08/12/2015	R207 On 04-February-16			Bond Future	8.28	97.3157	97.0987	97.3157	48,130.00
08/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	13	0	0	0	43.00
08/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	44	0	0	0	19.00
08/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	46	0	0	0	0.00
08/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	42	0	0	0	0.00
08/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	2598	2	3	2	0.00
08/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	2566	2	3	2	0.00
08/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	3337	3	3	3	0.00
08/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	2629	2	3	2	0.00
08/12/2015	R207 On 05-May-16			Bond Future	8.38	98.9963	98.7742	98.9963	0.00
08/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	422	0	0	0	0.00
08/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	405	0	0	0	0.00
08/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	413	0	0	0	0.00
08/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	216	0	0	0	43.00
08/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	2047	2	2	2	0.00
08/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	2024	2	2	2	0.00
08/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2756	3	3	3	0.00
08/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	2069	2	2	2	0.00
08/12/2015	R207 On 04-August-16			Bond Future	8.46	97.1870	96.9597	97.1870	0.00
08/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	683	1	1	1	0.00
08/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	662	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
08/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	673	1	1	1	0.00
08/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	2024	2	2	2	0.00
08/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	2005	2	2	2	0.00
08/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	1986	2	2	2	0.00
08/12/2015	R208 On 04-February-16			Bond Future	8.43	95.7734	95.5115	95.7734	40,686.00
08/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	94	0	0	0	0.00
08/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	91	0	0	0	0.00
08/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	99	0	0	0	0.00
08/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2867	3	3	3	0.00
08/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2794	3	3	3	0.00
08/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2831	3	3	3	0.00
08/12/2015	R208 On 05-May-16			Bond Future	8.52	94.0265	93.7590	94.0265	0.00
08/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	533	1	1	1	0.00
08/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	555	1	1	1	0.00
08/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	544	1	1	1	0.00
08/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	2533	2	3	2	0.00
08/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	2505	2	3	2	0.00
08/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	2561	2	3	2	0.00
08/12/2015	R208 On 04-August-16			Bond Future	8.59	95.7695	95.4960	95.7695	0.00
08/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	730	1	1	1	0.00
08/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	741	1	1	1	0.00
08/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	752	1	1	1	0.00
08/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2926	3	3	3	0.00
08/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2900	3	3	3	0.00
08/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2874	3	3	3	0.00
08/12/2015	R209 On 04-February-16			Bond Future	9.44	74.2110	73.7540	74.2110	43,529.00
08/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	257	0	0	0	0.00
08/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	267	0	0	0	0.00
08/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	276	0	0	0	0.00
08/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2025	2	2	2	0.00
08/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	5206	5	5	5	0.00
08/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	5341	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	1439	1	1	1	2,200.00
08/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	5274	5	5	5	0.00
08/12/2015	R209 On 05-May-16			Bond Future	9.50	72.3438	71.8780	72.3438	0.00
08/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1346	2	1	2	6,700.00
08/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1368	2	1	2	0.00
08/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	293	0	0	0	6,700.00
08/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1324	1	1	1	0.00
08/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4888	5	5	5	0.00
08/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	4837	5	5	5	0.00
08/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4940	5	5	5	0.00
08/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	9700	9	10	9	0.00
08/12/2015	R209 On 04-August-16			Bond Future	9.55	73.6851	73.2099	73.6851	0.00
08/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	2523	3	3	3	0.00
08/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	2580	3	3	3	0.00
08/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	2552	3	3	3	0.00
08/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	4684	4	5	4	0.00
08/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	4599	4	5	4	0.00
08/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	4641	4	5	4	0.00
08/12/2015	R210 On 04-February-16			Bond Future	184.48	184.5037	184.4785	184.5037	3,896.00
08/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	522	0	1	0	0.00
08/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	532	1	1	1	0.00
08/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	512	0	1	0	0.00
08/12/2015	R210 On 05-May-16			Bond Future	185.48	185.5055	185.4773	185.5055	0.00
08/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	487	1	0	1	0.00
08/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	477	1	0	1	0.00
08/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	467	0	0	0	0.00
08/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
08/12/2015	R210 On 05-May-16	185.01	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
08/12/2015	R211 On 04-February-16			Bond Future	135.40	135.4139	135.3953	135.4139	1,010.00
08/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3605	4	4	4	0.00
08/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3615	4	4	4	0.00
08/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3595	4	4	4	0.00
08/12/2015	R211 On 05-May-16			Bond Future	137.72	137.7389	137.7181	137.7389	0.00
08/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1272	1	1	1	0.00
08/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1282	1	1	1	0.00
08/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1292	1	1	1	0.00
08/12/2015	R212 On 04-February-16			Bond Future	142.04	142.0589	142.0393	142.0589	1,569.00
08/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	3961	4	4	4	0.00
08/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	3951	4	4	4	0.00
08/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	3971	4	4	4	0.00
08/12/2015	R212 On 05-May-16			Bond Future	144.48	144.4980	144.4761	144.4980	0.00
08/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
08/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	524	1	1	1	0.00
08/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	514	0	1	0	0.00
08/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	534	1	1	1	0.00
08/12/2015	R213 On 04-February-16			Bond Future	9.33	84.9239	84.4688	84.9239	41,590.00
08/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	361	0	0	0	0.00
08/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	373	0	0	0	0.00
08/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	349	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
08/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	4528	4	5	4	0.00
08/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	4466	4	4	4	0.00
08/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	4590	4	5	4	0.00
08/12/2015	R213 On 05-May-16			Bond Future	9.40	82.8428	82.3789	82.8428	0.00
08/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	980	1	1	1	0.00
08/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	998	1	1	1	0.00
08/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1016	1	1	1	0.00
08/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	5592	5	6	5	0.00
08/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	5647	5	6	5	0.00
08/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	5536	5	6	5	0.00
08/12/2015	R213 On 04-August-16			Bond Future	9.45	84.3783	83.9048	84.3783	0.00
08/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2039	2	2	2	0.00
08/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2089	2	2	2	0.00
08/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2064	2	2	2	0.00
08/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	5247	5	5	5	0.00
08/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	5155	5	5	5	0.00
08/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	5201	5	5	5	0.00
08/12/2015	R214 On 04-February-16			Bond Future	9.51	74.8768	74.3263	74.8768	30,261.00
08/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	1600	2	2	2	0.00
08/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	6	0	0	0	0.00
08/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	6	0	0	0	0.00
08/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	6	0	0	0	0.00
08/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	1285	2	1	2	0.00
08/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	2047	2	2	2	25.00
08/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	12460	12	12	12	0.00
08/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	12367	12	12	12	0.00
08/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	2468	2	2	2	25.00
08/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	12553	12	13	12	0.00
08/12/2015	R214 On 05-May-16			Bond Future	9.57	72.8756	72.3147	72.8756	4,680.00
08/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1248	1	1	1	0.00
08/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1291	1	1	1	0.00
08/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1270	1	1	1	0.00
08/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	2028	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
08/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	5497	5	5	5	0.00
08/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	5554	5	6	5	0.00
08/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	5611	5	6	5	0.00
08/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	4011	4	4	4	0.00
08/12/2015	R214 On 04-August-16			Bond Future	9.62	74.2264	73.6543	74.2264	0.00
08/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	2648	3	3	3	1,300.00
08/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	2474	3	2	3	0.00
08/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	2531	3	3	3	0.00
08/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	2502	3	3	3	0.00
08/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	970	1	1	1	1,300.00
08/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	4990	5	5	5	0.00
08/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	5172	5	5	5	0.00
08/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	5266	5	5	5	0.00
08/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	5219	5	5	5	0.00
08/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	9282	9	9	9	0.00
08/12/2015	R248 On 04-February-16			Bond Future	9.59	96.2971	95.5969	96.2971	57,883.00
08/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	496	1	0	1	0.00
08/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	1731	2	2	2	0.00
08/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	2143	3	2	3	0.00
08/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	530	1	1	1	0.00
08/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	513	1	1	1	0.00
08/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	3017	3	3	3	75.00
08/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	6210	6	6	6	0.00
08/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	6125	6	6	6	0.00
08/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	6296	6	6	6	0.00
08/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	2496	2	2	2	75.00
08/12/2015	R248 On 05-May-16			Bond Future	9.65	93.5256	92.8122	93.5256	0.00
08/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	1418	2	1	2	0.00
08/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	1443	2	1	2	0.00
08/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	1468	2	1	2	0.00
08/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	7702	7	8	7	0.00
08/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	7779	7	8	7	0.00
08/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	7625	7	8	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
08/12/2015	R248 On 04-August-16			Bond Future	9.70	95.2592	94.5315	95.2592	0.00
08/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	2911	3	3	3	0.00
08/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	2877	3	3	3	0.00
08/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	2946	3	3	3	0.00
08/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	7091	7	7	7	0.00
08/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	7154	7	7	7	0.00
08/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	7217	7	7	7	0.00