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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/03/2015 TO: 12/03/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	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
12/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	2025 On 07-May-15			Bond Future	118.96	118.8761	118.9612	118.8761	16.00
12/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2029	2	2	2	0.00
12/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2049	2	2	2	0.00
12/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2039	2	2	2	0.00
12/03/2015	2025 On 06-August-15			Bond Future	119.74	119.6520	119.7357	119.6520	0.00
12/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1264	1	1	1	0.00
12/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1274	1	1	1	0.00
12/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1254	1	1	1	0.00
12/03/2015	2030 On 07-May-15			Bond Future	8.27	99.7359	99.9528	99.7359	5,805.00
12/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3805	4	4	4	0.00
12/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3962	4	4	4	0.00
12/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3884	4	4	4	0.00
12/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15			Bond Future	8.32	97.3482	97.5661	97.3482	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
12/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4930	5	5	5	0.00
12/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4755	5	5	5	0.00
12/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4842	5	5	5	0.00
12/03/2015	2032 On 07-May-15			Bond Future	8.40	99.3431	99.5742	99.3431	18.00
12/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	775	1	1	1	0.00
12/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	950	1	1	1	0.00
12/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	863	1	1	1	0.00
12/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 06-August-15			Bond Future	8.46	100.9576	101.1900	100.9576	0.00
12/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	478	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	391	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	304	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15			Bond Future	8.50	98.4807	98.7156	98.4807	0.00
12/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4456	5	4	5	0.00
12/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4547	5	5	5	0.00
12/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4364	5	4	5	0.00
12/03/2015	2037 On 07-May-15			Bond Future	8.47	102.4281	102.6354	102.4281	32,861.00
12/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4930	5	5	5	0.00
12/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5113	5	5	5	0.00
12/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5022	5	5	5	0.00
12/03/2015	2037 On 07-May-15	8.99	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
12/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 06-August-15			Bond Future	8.52	99.8335	100.0417	99.8335	1,954.00
12/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2173	2	2	2	0.00
12/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2078	2	2	2	0.00
12/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2267	2	2	2	0.00
12/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15			Bond Future	8.56	101.4950	101.7051	101.4950	0.00
12/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5698	6	6	6	0.00
12/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5803	6	6	6	0.00
12/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5592	6	6	6	0.00
12/03/2015	2038 On 07-May-15			Bond Future	127.51	127.5318	127.5091	127.5318	2,447.00
12/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	519	1	1	1	0.00
12/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	499	1	0	1	0.00
12/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	509	1	1	1	0.00
12/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 06-August-15			Bond Future	128.28	128.3032	128.2773	128.3032	0.00
12/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	287	0	0	0	0.00
12/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	267	0	0	0	0.00
12/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	277	0	0	0	0.00
12/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 07-May-15			Bond Future	8.50	104.8200	105.1041	104.8200	9,494.00
12/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5243	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
12/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5143	5	5	5	0.00
12/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5343	5	5	5	0.00
12/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 06-August-15			Bond Future	8.55	102.1392	102.4252	102.1392	0.00
12/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2041	2	2	2	0.00
12/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2250	2	2	2	0.00
12/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2146	2	2	2	0.00
12/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 05-November-15			Bond Future	8.59	103.8389	104.1283	103.8389	0.00
12/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3717	4	4	4	0.00
12/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3603	4	4	4	0.00
12/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3831	4	4	4	0.00
12/03/2015	2046 On 07-May-15			Bond Future	126.35	126.0902	126.3498	126.0902	5,889.00
12/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	650	1	1	1	0.00
12/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	640	1	1	1	0.00
12/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	660	1	1	1	0.00
12/03/2015	2046 On 06-August-15			Bond Future	128.41	128.1495	128.4102	128.1495	0.00
12/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	580	1	1	1	0.00
12/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	590	1	1	1	0.00
12/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	600	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
12/03/2015	2050 On 07-May-15			Bond Future	134.98	135.0006	134.9772	135.0006	2,753.00
12/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	13	0	0	0	0.00
12/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	23	0	0	0	0.00
12/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	33	0	0	0	0.00
12/03/2015	2050 On 06-August-15			Bond Future	135.72	135.7462	135.7191	135.7462	0.00
12/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1271	1	1	1	0.00
12/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1281	1	1	1	0.00
12/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1291	1	1	1	0.00
12/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	AL12 On 07-May-15			Index Future	555.23	553.8650	555.2260	553.8650	0.00
12/03/2015	AL37 On 07-May-15			Index Future	456.66	456.4040	456.6610	456.4040	122.00
12/03/2015	AL37 On 06-August-15			Index Future	463.99	463.7420	463.9910	463.7420	0.00
12/03/2015	AL7T On 07-May-15			Index Future	542.56	541.7670	542.5590	541.7670	3.00
12/03/2015	AL7T On 06-August-15			Index Future	551.27	550.4770	551.2680	550.4770	0.00
12/03/2015	ALBI On 07-May-15			Index Future	496.56	495.8150	496.5550	495.8150	577.00

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12/03/2015	ALBI On 06-August-15			Index Future	504.53	503.7860	504.5260	503.7860	10.00
12/03/2015	ALBI On 05-November-15			Index Future	512.99	512.2480	512.9930	512.2480	0.00
12/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C207 On 15-January-20			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
12/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	EL28 On 07-May-15			Bond Future	122.24	122.3959	122.2385	122.3959	0.00
12/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2761	3	3	3	0.00
12/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2751	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
12/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2771	3	3	3	0.00
12/03/2015	EL28 On 06-August-15			Bond Future	124.23	124.3952	124.2323	124.3952	0.00
12/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	768	1	1	1	0.00
12/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	778	1	1	1	0.00
12/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	758	1	1	1	0.00
12/03/2015	ES33 On 07-May-15			Bond Future	9.34	84.9916	85.1538	84.9916	6,576.00
12/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3114	3	3	3	0.00
12/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2970	3	3	3	0.00
12/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3042	3	3	3	0.00
12/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 06-August-15			Bond Future	9.42	86.3726	86.5354	86.3726	0.00
12/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1356	1	1	1	0.00
12/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1283	1	1	1	0.00
12/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1430	1	1	1	0.00
12/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15			Bond Future	9.49	84.0207	84.1851	84.0207	0.00
12/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3748	4	4	4	0.00
12/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3669	4	4	4	0.00
12/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3828	4	4	4	0.00
12/03/2015	GOVI On 07-May-15			GOVI	492.63	491.9150	492.6290	491.9150	462.00
12/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	426390	42	43	42	0.00
12/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	426290	42	43	42	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
12/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	426190	42	43	42	0.00
12/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 06-August-15			GOVI	500.54	499.8230	500.5370	499.8230	29.00
12/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	5270	0	1	0	0.00
12/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	5370	0	1	0	0.00
12/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	5470	0	1	0	0.00
12/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15			GOVI	508.94	508.2190	508.9370	508.2190	0.00
12/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	210630	22	21	22	0.00
12/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	210530	22	21	22	0.00
12/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	210730	22	21	22	0.00
12/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/03/2015	IGOV On 07-May-15			Index Future	225.68	225.6850	225.6840	225.6850	1,086.00
12/03/2015	IGOV On 06-August-15			Index Future	229.33	229.3320	229.3250	229.3320	100.00
12/03/2015	IGOV On 05-November-15			Index Future	233.19	233.2010	233.1910	233.2010	0.00
12/03/2015	ILBI On 07-May-15			Index Future	610.97	610.9770	610.9710	610.9770	0.00
12/03/2015	ILBI On 06-August-15			Index Future	620.94	620.9520	620.9430	620.9520	159.00
12/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
12/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.8100	93.8200	93.8100	2,850.00
12/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.23	93.7200	93.7700	93.7200	0.00
12/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.31	93.6300	93.6900	93.6300	0.00
12/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.35	93.6000	93.6500	93.6000	5,000.00
12/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.45	93.4900	93.5500	93.4900	0.00
12/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.46	93.4800	93.5400	93.4800	0.00
12/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.48	93.4400	93.5200	93.4400	0.00
12/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.1800	93.2800	93.1800	0.00
12/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.0400	93.1300	93.0400	0.00
12/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.04	92.8800	92.9600	92.8800	0.00
12/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.7300	92.8100	92.7300	0.00
12/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.31	92.6000	92.6900	92.6000	0.00
12/03/2015	R023 On 07-May-15			Bond Future	7.69	101.8201	101.8836	101.8201	14,434.00
12/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2803	3	3	3	0.00
12/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2851	3	3	3	0.00
12/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2899	3	3	3	0.00
12/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	210	0	0	0	0.00
12/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	218	0	0	0	0.00
12/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	202	0	0	0	0.00
12/03/2015	R023 On 06-August-15			Bond Future	7.74	103.4745	103.5366	103.4745	0.00
12/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3409	3	3	3	0.00
12/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7250	7	7	7	0.00
12/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3451	3	3	3	0.00
12/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3492	3	3	3	0.00
12/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	626	1	1	1	0.00
12/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	600	1	1	1	0.00
12/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	612	1	1	1	0.00
12/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	75	0	0	0	911.00
12/03/2015	R186 On 07-May-15			Bond Future	7.90	123.4045	123.6272	123.4045	37,439.00
12/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3469	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
12/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	262	0	0	0	0.00
12/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	162	0	0	0	0.00
12/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	405	0	0	0	0.00
12/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	327	0	0	0	0.00
12/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1179	1	1	1	0.00
12/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2034	2	2	2	0.00
12/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3405	3	3	3	0.00
12/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2292	2	2	2	0.00
12/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2566	2	3	2	0.00
12/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3533	3	4	3	0.00
12/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5382	6	5	6	0.00
12/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	524	1	1	1	0.00
12/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4586	5	5	5	4,229.00
12/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	506	1	1	1	0.00
12/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2007	2	2	2	300.00
12/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4207	4	4	4	4,229.00
12/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1165	1	1	1	4,229.00
12/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	542	1	1	1	0.00
12/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1004	1	1	1	4,229.00
12/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	861	1	1	1	4,229.00
12/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3842	4	4	4	4,229.00
12/03/2015	R186 On 06-August-15			Bond Future	7.95	120.1123	120.3355	120.1123	640.00
12/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2686	3	3	3	0.00
12/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1758	2	2	2	1,000.00
12/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2729	3	3	3	0.00
12/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2774	3	3	3	0.00
12/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7948	8	8	8	0.00
12/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2333	2	2	2	0.00
12/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3416	4	3	4	0.00
12/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2256	2	2	2	0.00
12/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	372	0	0	0	5,350.00
12/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2294	2	2	2	0.00
12/03/2015	R186 On 05-November-15			Bond Future	7.99	122.1105	122.3358	122.1105	0.00
12/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4247	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
12/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4344	4	4	4	0.00
12/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4295	4	4	4	0.00
12/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8560	8	9	8	0.00
12/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2181	2	2	2	0.00
12/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	678	1	1	1	2,600.00
12/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2212	2	2	2	0.00
12/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2150	2	2	2	0.00
12/03/2015	R186 On 04-February-16			Bond Future	8.01	118.9918	119.2192	118.9918	5,592.00
12/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1893	2	2	2	0.00
12/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1866	2	2	2	0.00
12/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1838	2	2	2	0.00
12/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6086	6	6	6	0.00
12/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6029	6	6	6	0.00
12/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6143	6	6	6	0.00
12/03/2015	R197 On 07-May-15			Bond Future	288.14	288.1872	288.1361	288.1872	1,044.00
12/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5874	6	6	6	0.00
12/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5864	6	6	6	0.00
12/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5854	6	6	6	0.00
12/03/2015	R197 On 06-August-15			Bond Future	286.78	286.8418	286.7831	286.8418	0.00
12/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1217	1	1	1	0.00
12/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1227	1	1	1	0.00
12/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1207	1	1	1	0.00
12/03/2015	R202 On 07-May-15			Bond Future	238.42	238.2912	238.4200	238.2912	50,918.00
12/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.50	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
12/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	70	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	80	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	90	0	0	0	0.00
12/03/2015	R202 On 06-August-15			Bond Future	239.09	238.9687	239.0935	238.9687	0.00
12/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	896	1	1	1	0.00
12/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	906	1	1	1	0.00
12/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	916	1	1	1	0.00
12/03/2015	R203 On 07-May-15			Bond Future	6.92	104.0869	104.1237	104.0869	7,710.00
12/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	800	1	1	1	0.00
12/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	835	1	1	1	0.00
12/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	817	1	1	1	0.00
12/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	97	0	0	0	0.00
12/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	101	0	0	0	0.00
12/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	93	0	0	0	0.00
12/03/2015	R203 On 06-August-15			Bond Future	6.97	105.7782	105.8130	105.7782	0.00
12/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	319	0	0	0	0.00
12/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	334	0	0	0	0.00
12/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	327	0	0	0	0.00
12/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	748	1	1	1	0.00
12/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	760	1	1	1	0.00
12/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	736	1	1	1	0.00
12/03/2015	R203 On 05-November-15			Bond Future	6.99	103.3702	103.4041	103.3702	0.00
12/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	71	0	0	0	0.00
12/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	73	0	0	0	0.00
12/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	75	0	0	0	0.00
12/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1802	2	2	2	0.00
12/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1786	2	2	2	0.00
12/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1818	2	2	2	0.00
12/03/2015	R204 On 07-May-15			Bond Future	7.17	105.6604	105.6966	105.6604	14,509.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1168	1	1	1	0.00
12/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1193	1	1	1	0.00
12/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1218	1	1	1	0.00
12/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	167	0	0	0	0.00
12/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	161	0	0	0	0.00
12/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	154	0	0	0	0.00
12/03/2015	R204 On 06-August-15			Bond Future	7.23	103.3410	103.3754	103.3410	100.00
12/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3484	3	3	3	0.00
12/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1790	2	2	2	0.00
12/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1836	2	2	2	0.00
12/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1813	2	2	2	0.00
12/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	50	0	0	0	699.00
12/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	285	0	0	0	0.00
12/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	292	0	0	0	0.00
12/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	279	0	0	0	0.00
12/03/2015	R204 On 05-November-15			Bond Future	7.27	105.0602	105.0936	105.0602	0.00
12/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	136	0	0	0	0.00
12/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	140	0	0	0	0.00
12/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	133	0	0	0	0.00
12/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2991	3	3	3	0.00
12/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3016	3	3	3	0.00
12/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3042	3	3	3	0.00
12/03/2015	R207 On 07-May-15			Bond Future	7.36	101.8467	101.9108	101.8467	34,649.00
12/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3415	3	3	3	0.00
12/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1614	2	2	2	66.00
12/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3379	3	3	3	0.00
12/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3452	3	3	3	0.00
12/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	15	0	0	0	0.00
12/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	177	0	0	0	0.00
12/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	14	0	0	0	0.00
12/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	16	0	0	0	0.00
12/03/2015	R207 On 06-August-15			Bond Future	7.42	99.8590	99.9216	99.8590	100.00
12/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1750	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
12/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1800	2	2	2	0.00
12/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1775	2	2	2	0.00
12/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1120	1	1	1	70.00
12/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	565	1	1	1	0.00
12/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	542	1	1	1	0.00
12/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	962	1	1	1	0.00
12/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	553	1	1	1	0.00
12/03/2015	R207 On 05-November-15			Bond Future	7.46	101.5204	101.5826	101.5204	0.00
12/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1865	2	2	2	0.00
12/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1910	2	2	2	0.00
12/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1888	2	2	2	0.00
12/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1244	1	1	1	53.00
12/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	870	1	1	1	0.00
12/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	858	1	1	1	0.00
12/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	845	1	1	1	0.00
12/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1334	1	1	1	0.00
12/03/2015	R207 On 04-February-16			Bond Future	7.47	99.6911	99.7529	99.6911	0.00
12/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1128	1	1	1	43.00
12/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1483	1	1	1	0.00
12/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1518	1	2	1	0.00
12/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1501	1	2	1	0.00
12/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1400	1	1	1	0.00
12/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1385	1	1	1	0.00
12/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1798	2	2	2	0.00
12/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1416	1	1	1	0.00
12/03/2015	R208 On 07-May-15			Bond Future	7.48	97.2867	97.3614	97.2867	60,821.00
12/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2459	2	2	2	0.00
12/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2538	2	3	2	0.00
12/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2498	2	2	2	0.00
12/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	117	0	0	0	0.00
12/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	123	0	0	0	0.00
12/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	128	0	0	0	0.00
12/03/2015	R208 On 06-August-15			Bond Future	7.53	98.8677	98.9413	98.8677	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2561	3	3	3	0.00
12/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2529	2	3	2	0.00
12/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2594	3	3	3	0.00
12/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5702	6	6	6	0.00
12/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	497	1	0	1	0.00
12/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	486	1	0	1	0.00
12/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	508	1	1	1	0.00
12/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	56	0	0	0	198.00
12/03/2015	R208 On 05-November-15			Bond Future	7.57	97.1117	97.1850	97.1117	0.00
12/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4176	4	4	4	0.00
12/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1981	2	2	2	0.00
12/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2006	2	2	2	0.00
12/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1957	2	2	2	0.00
12/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	375	0	0	0	2,200.00
12/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1204	1	1	1	0.00
12/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1187	1	1	1	0.00
12/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1222	1	1	1	0.00
12/03/2015	R209 On 07-May-15			Bond Future	8.42	79.3477	79.5184	79.3477	18,153.00
12/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	9	0	0	0	0.00
12/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4774	5	5	5	0.00
12/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1138	1	1	1	0.00
12/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4839	5	5	5	0.00
12/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4709	5	5	5	0.00
12/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	264	0	0	0	0.00
12/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10032	10	10	10	0.00
12/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2146	2	2	2	700.00
12/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	255	0	0	0	0.00
12/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	274	0	0	0	0.00
12/03/2015	R209 On 06-August-15			Bond Future	8.47	80.6373	80.8088	80.6373	100.00
12/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10520	10	11	10	0.00
12/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5091	5	5	5	0.00
12/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5146	5	5	5	0.00
12/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5202	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
12/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1025	1	1	1	0.00
12/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	137	0	0	0	2,914.00
12/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1006	1	1	1	0.00
12/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1045	1	1	1	0.00
12/03/2015	R209 On 05-November-15			Bond Future	8.51	78.8299	79.0030	78.8299	0.00
12/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1545	1	2	1	0.00
12/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1597	2	2	2	0.00
12/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1571	2	2	2	0.00
12/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5802	6	6	6	0.00
12/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5742	6	6	6	0.00
12/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5863	6	6	6	0.00
12/03/2015	R210 On 07-May-15			Bond Future	174.71	174.9349	174.7085	174.9349	829.00
12/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2301	2	2	2	0.00
12/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2291	2	2	2	0.00
12/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2281	2	2	2	0.00
12/03/2015	R210 On 06-August-15			Bond Future	177.56	177.7921	177.5578	177.7921	0.00
12/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1432	1	1	1	0.00
12/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1452	1	1	1	0.00
12/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1442	1	1	1	0.00
12/03/2015	R211 On 07-May-15			Bond Future	131.42	131.4453	131.4213	131.4453	1,120.00
12/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3579	4	4	4	0.00
12/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3589	4	4	4	0.00
12/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3569	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
12/03/2015	R211 On 06-August-15			Bond Future	131.95	131.9741	131.9464	131.9741	0.00
12/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3054	3	3	3	0.00
12/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3044	3	3	3	0.00
12/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3064	3	3	3	0.00
12/03/2015	R212 On 07-May-15			Bond Future	137.35	137.3744	137.3501	137.3744	1,145.00
12/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3640	4	4	4	0.00
12/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3660	4	4	4	0.00
12/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3650	4	4	4	0.00
12/03/2015	R212 On 06-August-15			Bond Future	137.81	137.8420	137.8140	137.8420	0.00
12/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3176	3	3	3	0.00
12/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3186	3	3	3	0.00
12/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3196	3	3	3	0.00
12/03/2015	R213 On 07-May-15			Bond Future	8.31	89.6799	89.9286	89.6799	16,829.00
12/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3733	4	4	4	0.00
12/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3794	4	4	4	0.00
12/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3856	4	4	4	0.00
12/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	404	0	0	0	0.00
12/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	390	0	0	0	0.00
12/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	419	0	0	0	0.00
12/03/2015	R213 On 06-August-15			Bond Future	8.36	91.1371	91.3876	91.1371	0.00
12/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3042	3	3	3	0.00
12/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3087	3	3	3	0.00
12/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2999	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
12/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1975	2	2	2	0.00
12/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1942	2	2	2	0.00
12/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2009	2	2	2	0.00
12/03/2015	R213 On 05-November-15			Bond Future	8.41	89.1075	89.3609	89.1075	0.00
12/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1148	1	1	1	0.00
12/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1190	1	1	1	0.00
12/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1169	1	1	1	0.00
12/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6574	7	7	7	0.00
12/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6447	7	6	7	0.00
12/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6510	7	7	7	0.00
12/03/2015	R214 On 07-May-15			Bond Future	8.44	80.7857	81.0114	80.7857	15,271.00
12/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6002	6	6	6	0.00
12/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6072	6	6	6	0.00
12/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5932	6	6	6	0.00
12/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	180	0	0	0	0.00
12/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	173	0	0	0	0.00
12/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	187	0	0	0	0.00
12/03/2015	R214 On 06-August-15			Bond Future	8.48	82.0984	82.3258	82.0984	0.00
12/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3953	4	4	4	0.00
12/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4004	4	4	4	0.00
12/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4056	4	4	4	0.00
12/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1786	2	2	2	0.00
12/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1755	2	2	2	0.00
12/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1724	2	2	2	0.00
12/03/2015	R214 On 05-November-15			Bond Future	8.52	80.1718	80.4018	80.1718	0.00
12/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1689	2	2	2	0.00
12/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1661	2	2	2	0.00
12/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1634	2	2	2	0.00
12/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6412	7	6	7	0.00
12/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6346	7	6	7	0.00
12/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6279	6	6	6	0.00
12/03/2015	R214 On 04-February-16			Bond Future	8.55	81.6039	81.8369	81.6039	4,320.00
12/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2108	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
12/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2137	2	2	2	0.00
12/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2078	2	2	2	0.00
12/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6987	7	7	7	0.00
12/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7051	7	7	7	0.00
12/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7116	7	7	7	0.00
12/03/2015	R248 On 07-May-15			Bond Future	8.49	104.3347	104.6272	104.3347	37,576.00
12/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8042	8	8	8	0.00
12/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8140	8	8	8	0.00
12/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7944	8	8	8	0.00
12/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 06-August-15			Bond Future	8.53	106.0300	106.3248	106.0300	745.00
12/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2303	2	2	2	0.00
12/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2517	2	3	2	0.00
12/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2410	2	2	2	0.00
12/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15			Bond Future	8.57	103.3620	103.6600	103.3620	0.00
12/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6791	7	7	7	0.00
12/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6667	7	7	7	0.00
12/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6543	7	7	7	0.00