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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/06/2015 TO: 08/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	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
08/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	2025 On 06-August-15			Bond Future	119.18	119.0320	119.1792	119.0320	16.00
08/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1821	2	2	2	0.00
08/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1831	2	2	2	0.00
08/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1811	2	2	2	0.00
08/06/2015	2025 On 05-November-15			Bond Future	121.10	120.9522	121.0991	120.9522	0.00
08/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1891	2	2	2	0.00
08/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1901	2	2	2	0.00
08/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1911	2	2	2	0.00
08/06/2015	2030 On 06-August-15			Bond Future	8.83	93.4645	93.5497	93.4645	9,693.00
08/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8859	9	9	9	0.00
08/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8771	9	9	9	0.00
08/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8946	9	9	9	0.00
08/06/2015	2030 On 05-November-15			Bond Future	8.89	94.9731	95.0577	94.9731	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
08/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	3057	3	3	3	0.00
08/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2978	3	3	3	0.00
08/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	3136	3	3	3	0.00
08/06/2015	2032 On 06-August-15			Bond Future	8.92	97.1015	97.2339	97.1015	1,579.00
08/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3565	4	4	4	0.00
08/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3652	4	4	4	0.00
08/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3478	4	3	4	0.00
08/06/2015	2032 On 05-November-15			Bond Future	8.99	94.5130	94.6455	94.5130	0.00
08/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8526	9	9	9	0.00
08/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8618	9	9	9	0.00
08/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8434	9	8	9	0.00
08/06/2015	2032 On 04-February-16			Bond Future	9.05	96.1231	96.2586	96.1231	0.00
08/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2919	3	3	3	0.00
08/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2835	3	3	3	0.00
08/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2752	3	3	3	0.00
08/06/2015	2037 On 06-August-15			Bond Future	9.01	95.3110	95.5032	95.3110	33,382.00
08/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2366	3	2	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
08/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2460	3	2	3	0.00
08/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2272	2	2	2	0.00
08/06/2015	2037 On 05-November-15			Bond Future	9.07	96.8494	97.0426	96.8494	0.00
08/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10360	11	10	11	0.00
08/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10465	11	10	11	0.00
08/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10255	10	10	10	0.00
08/06/2015	2037 On 04-February-16			Bond Future	9.12	94.2416	94.4389	94.2416	0.00
08/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3384	4	3	4	0.00
08/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3478	4	3	4	0.00
08/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3290	3	3	3	0.00
08/06/2015	2038 On 06-August-15			Bond Future	123.61	123.5676	123.6124	123.5676	3,627.00
08/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4388	4	4	4	0.00
08/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4398	4	4	4	0.00
08/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4378	4	4	4	0.00
08/06/2015	2038 On 05-November-15			Bond Future	125.60	125.5608	125.6038	125.5608	0.00
08/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8396	8	8	8	0.00
08/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8406	8	8	8	0.00
08/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8386	8	8	8	0.00
08/06/2015	2044 On 06-August-15			Bond Future	9.10	96.5397	96.7472	96.5397	10,735.00
08/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	3637	4	4	4	0.00
08/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	3428	4	3	4	0.00
08/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	3532	4	4	4	0.00
08/06/2015	2044 On 05-November-15			Bond Future	9.16	98.0980	98.3068	98.0980	0.00
08/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	9538	10	10	10	0.00
08/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	9425	10	9	10	0.00
08/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9652	10	10	10	0.00
08/06/2015	2044 On 04-February-16			Bond Future	9.21	95.3863	95.5993	95.3863	0.00
08/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1972	2	2	2	0.00
08/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	2171	2	2	2	0.00
08/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	2071	2	2	2	0.00
08/06/2015	2046 On 06-August-15			Bond Future	121.50	121.4601	121.5041	121.4601	5,722.00
08/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7486	8	7	8	0.00
08/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7496	8	7	8	0.00
08/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7506	8	8	8	0.00
08/06/2015	2046 On 05-November-15			Bond Future	122.06	122.0130	122.0551	122.0130	0.00
08/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10945	11	11	11	0.00
08/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10935	11	11	11	0.00
08/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10955	11	11	11	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
08/06/2015	2050 On 06-August-15			Bond Future	131.79	131.7456	131.7938	131.7456	3,821.00
08/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	5196	5	5	5	0.00
08/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	5216	5	5	5	0.00
08/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	5206	5	5	5	0.00
08/06/2015	2050 On 05-November-15			Bond Future	133.92	133.8707	133.9167	133.8707	0.00
08/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	11093	11	11	11	0.00
08/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	11083	11	11	11	0.00
08/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	11073	11	11	11	0.00
08/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	AL37 On 06-August-15			Index Future	455.45	455.2150	455.4470	455.2150	124.00
08/06/2015	AL37 On 05-November-15			Index Future	462.86	462.6330	462.8550	462.6330	0.00
08/06/2015	AL7T On 06-August-15			Index Future	534.20	533.7590	534.1960	533.7590	3.00
08/06/2015	AL7T On 05-November-15			Index Future	542.89	542.4570	542.8850	542.4570	0.00
08/06/2015	ALBI On 06-August-15			Index Future	488.23	487.6600	488.2270	487.6600	509.00
08/06/2015	ALBI On 05-November-15			Index Future	496.17	495.6080	496.1680	495.6080	103.00

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08/06/2015	ALBI On 04-February-16			Index Future	504.61	504.0430	504.6130	504.0430	0.00
08/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2015	EL28 On 06-August-15			Bond Future	124.42	124.3722	124.4174	124.3722	0.00
08/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	583	1	1	1	0.00
08/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	573	1	1	1	0.00
08/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	593	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
08/06/2015	EL28 On 05-November-15			Bond Future	124.87	124.8302	124.8736	124.8302	0.00
08/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2126	2	2	2	0.00
08/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2136	2	2	2	0.00
08/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2116	2	2	2	0.00
08/06/2015	ES33 On 06-August-15			Bond Future	9.94	82.5898	82.7405	82.5898	6,396.00
08/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2512	3	3	3	0.00
08/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2365	3	2	3	0.00
08/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2439	3	2	3	0.00
08/06/2015	ES33 On 05-November-15			Bond Future	10.03	80.1350	80.2865	80.1350	0.00
08/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7647	8	8	8	0.00
08/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7568	8	8	8	0.00
08/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7726	8	8	8	0.00
08/06/2015	ES33 On 04-February-16			Bond Future	10.12	81.5002	81.6549	81.5002	0.00
08/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	781	1	1	1	0.00
08/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	850	1	1	1	0.00
08/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	919	1	1	1	0.00
08/06/2015	GOVI On 06-August-15			GOVI	484.96	484.4810	484.9580	484.4810	459.00
08/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	150420	16	15	16	0.00
08/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	150520	16	15	16	0.00
08/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	150320	16	15	16	0.00
08/06/2015	GOVI On 05-November-15			GOVI	492.85	492.3760	492.8460	492.3760	27.00
08/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	371540	38	37	38	0.00
08/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	371440	38	37	38	0.00
08/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	371640	38	37	38	0.00
08/06/2015	GOVI On 04-February-16			GOVI	501.24	500.7560	501.2350	500.7560	0.00
08/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
08/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	107550	11	11	11	0.00
08/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	107750	11	11	11	0.00
08/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	107650	11	11	11	0.00
08/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2015	IGOV On 06-August-15			Index Future	226.04	225.7790	226.0360	225.7790	1,080.00
08/06/2015	IGOV On 05-November-15			Index Future	229.71	229.4590	229.7130	229.4590	17.00
08/06/2015	IGOV On 04-February-16			Index Future	233.62	233.3640	233.6230	233.3640	0.00
08/06/2015	ILBI On 06-August-15			Index Future	613.51	613.2640	613.5130	613.2640	159.00
08/06/2015	ILBI On 05-November-15			Index Future	623.60	623.3540	623.5960	623.3540	0.00
08/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
08/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
08/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
08/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
08/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
08/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
08/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,000.00
08/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
08/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
08/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
08/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	0.00
08/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
08/06/2015	R023 On 06-August-15			Bond Future	8.27	100.5552	100.6161	100.5552	20,973.00
08/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1121	1	1	1	0.00
08/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4371	4	4	4	0.00
08/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1148	1	1	1	0.00
08/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1175	1	1	1	0.00
08/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1258	1	1	1	0.00
08/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1203	1	1	1	0.00
08/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1230	1	1	1	0.00
08/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	116	0	0	0	911.00
08/06/2015	R023 On 05-November-15			Bond Future	8.34	98.2538	98.3136	98.2538	0.00
08/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1109	1	1	1	0.00
08/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1147	1	1	1	0.00
08/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1128	1	1	1	0.00
08/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2953	3	3	3	0.00
08/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2919	3	3	3	0.00
08/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2988	3	3	3	0.00
08/06/2015	R023 On 04-February-16			Bond Future	8.41	99.9271	99.9887	99.9271	0.00
08/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1459	1	1	1	0.00
08/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1420	1	1	1	0.00
08/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1440	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
08/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3618	4	4	4	0.00
08/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3584	4	4	4	0.00
08/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3551	4	4	4	0.00
08/06/2015	R186 On 06-August-15			Bond Future	8.44	116.2156	116.3070	116.2156	40,711.00
08/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2023	2	2	2	0.00
08/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	143	0	0	0	75.00
08/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	217	0	0	0	1,000.00
08/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1441	1	1	1	20.00
08/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	519	1	1	1	0.00
08/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	319	0	0	0	20.00
08/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	536	1	1	1	0.00
08/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	554	1	1	1	0.00
08/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2878	3	3	3	0.00
08/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4110	4	4	4	0.00
08/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1856	2	2	2	0.00
08/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2245	2	2	2	0.00
08/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1816	2	2	2	0.00
08/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	629	1	1	1	75.00
08/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6682	7	7	7	0.00
08/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1574	2	2	2	5,229.00
08/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5904	6	6	6	0.00
08/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1762	2	2	2	4,229.00
08/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	4194	4	4	4	0.00
08/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3809	4	4	4	0.00
08/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	5162	5	5	5	0.00
08/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	4064	4	4	4	0.00
08/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	2185	2	2	2	0.00
08/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	1020	1	1	1	20.00
08/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1723	2	2	2	75.00
08/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	4129	4	4	4	0.00
08/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	562	1	1	1	5,350.00
08/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1402	1	1	1	4,229.00
08/06/2015	R186 On 05-November-15			Bond Future	8.51	118.0903	118.1804	118.0903	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1932	2	2	2	0.00
08/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2645	3	3	3	0.00
08/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1871	2	2	2	0.00
08/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	1994	2	2	2	0.00
08/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1962	2	2	2	0.00
08/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4373	4	4	4	0.00
08/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5128	5	5	5	0.00
08/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2288	2	2	2	169.00
08/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	754	1	1	1	169.00
08/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	3109	3	3	3	6,248.00
08/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	7038	7	7	7	0.00
08/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	4151	4	4	4	1,090.00
08/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	4052	4	4	4	0.00
08/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3537	4	4	4	9,370.00
08/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3955	4	4	4	0.00
08/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1768	2	2	2	169.00
08/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	4003	4	4	4	8,690.00
08/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1402	1	1	1	2,600.00
08/06/2015	R186 On 04-February-16			Bond Future	8.57	114.8028	114.8951	114.8028	5,512.00
08/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	759	1	1	1	0.00
08/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	745	1	1	1	0.00
08/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	732	1	1	1	0.00
08/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9289	9	9	9	0.00
08/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	9219	9	9	9	0.00
08/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9361	9	9	9	0.00
08/06/2015	R186 On 05-May-16			Bond Future	8.62	116.8616	116.9526	116.8616	0.00
08/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3188	3	3	3	0.00
08/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3220	3	3	3	0.00
08/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3156	3	3	3	0.00
08/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1253	1	1	1	0.00
08/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5326	5	5	5	0.00
08/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5237	5	5	5	0.00
08/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9527	10	10	10	0.00
08/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5281	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
08/06/2015	R197 On 06-August-15			Bond Future	286.06	285.9599	286.0607	285.9599	997.00
08/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	1939	2	2	2	0.00
08/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	1949	2	2	2	0.00
08/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	1929	2	2	2	0.00
08/06/2015	R197 On 05-November-15			Bond Future	290.67	290.5720	290.6685	290.5720	0.00
08/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	4321	4	4	4	0.00
08/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	4341	4	4	4	0.00
08/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	4331	4	4	4	0.00
08/06/2015	R202 On 06-August-15			Bond Future	234.35	234.2623	234.3456	234.2623	53,356.00
08/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5644	6	6	6	0.00
08/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5654	6	6	6	0.00
08/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5664	6	6	6	0.00
08/06/2015	R202 On 05-November-15			Bond Future	238.12	238.0407	238.1203	238.0407	0.00
08/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7870	8	8	8	0.00
08/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7890	8	8	8	0.00
08/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7880	8	8	8	0.00
08/06/2015	R203 On 06-August-15			Bond Future	7.38	104.9852	105.0088	104.9852	17,787.00
08/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	51	0	0	0	0.00
08/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	997	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
08/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	56	0	0	0	0.00
08/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	54	0	0	0	0.00
08/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1279	1	1	1	0.00
08/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1297	1	1	1	0.00
08/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	116	0	0	0	5,000.00
08/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1262	1	1	1	0.00
08/06/2015	R203 On 05-November-15			Bond Future	7.49	102.5130	102.5348	102.5130	0.00
08/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	0	0	0.00
08/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	14	0	0	0	0.00
08/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	0	0	0.00
08/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2613	3	3	3	0.00
08/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2596	3	3	3	0.00
08/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2630	3	3	3	0.00
08/06/2015	R203 On 04-February-16			Bond Future	7.60	104.2591	104.2820	104.2591	0.00
08/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	303	0	0	0	0.00
08/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	314	0	0	0	0.00
08/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	309	0	0	0	0.00
08/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	839	1	1	1	0.00
08/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	820	1	1	1	0.00
08/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	829	1	1	1	0.00
08/06/2015	R204 On 06-August-15			Bond Future	7.68	102.0113	102.0476	102.0113	21,429.00
08/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2171	2	2	2	0.00
08/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	694	1	1	1	0.00
08/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	726	1	1	1	0.00
08/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	710	1	1	1	0.00
08/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	65	0	0	0	699.00
08/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	510	1	1	1	0.00
08/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	523	1	1	1	0.00
08/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	498	1	0	1	0.00
08/06/2015	R204 On 05-November-15			Bond Future	7.78	103.6568	103.6913	103.6568	0.00
08/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	27	0	0	0	0.00
08/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	27	0	0	0	0.00
08/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	26	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
08/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4281	4	4	4	0.00
08/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4309	4	4	4	0.00
08/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4337	4	4	4	0.00
08/06/2015	R204 On 04-February-16			Bond Future	7.86	101.3849	101.4207	101.3849	0.00
08/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	600	1	1	1	0.00
08/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	590	1	1	1	0.00
08/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	581	1	1	1	0.00
08/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1515	2	2	2	0.00
08/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1499	2	1	2	0.00
08/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1531	2	2	2	0.00
08/06/2015	R207 On 06-August-15			Bond Future	7.94	97.9572	97.9994	97.9572	38,359.00
08/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	451	0	0	0	0.00
08/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	477	0	0	0	0.00
08/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	464	0	0	0	0.00
08/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	181	0	0	0	70.00
08/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1188	1	1	1	0.00
08/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1946	2	2	2	0.00
08/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1141	1	1	1	0.00
08/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1164	1	1	1	0.00
08/06/2015	R207 On 05-November-15			Bond Future	8.03	99.5378	99.5786	99.5378	0.00
08/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	753	1	1	1	0.00
08/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	779	1	1	1	0.00
08/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	766	1	1	1	0.00
08/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	481	0	0	0	19.00
08/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	416	0	0	0	53.00
08/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1761	2	2	2	0.00
08/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1740	2	2	2	0.00
08/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2329	2	2	2	0.00
08/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1718	2	2	2	0.00
08/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2511	3	3	3	0.00
08/06/2015	R207 On 04-February-16			Bond Future	8.11	97.5909	97.6332	97.5909	0.00
08/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	385	0	0	0	43.00
08/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	566	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
08/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	586	1	1	1	0.00
08/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	576	1	1	1	19.00
08/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2595	3	3	3	0.00
08/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2571	3	3	3	0.00
08/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2619	3	3	3	0.00
08/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3174	3	3	3	0.00
08/06/2015	R207 On 05-May-16			Bond Future	8.18	99.3411	99.3817	99.3411	0.00
08/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1182	1	1	1	0.00
08/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1156	1	1	1	0.00
08/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	832	1	1	1	43.00
08/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1169	1	1	1	0.00
08/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2195	2	2	2	0.00
08/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2176	2	2	2	0.00
08/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2765	3	3	3	0.00
08/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2213	2	2	2	0.00
08/06/2015	R208 On 06-August-15			Bond Future	8.07	96.5389	96.5877	96.5389	37,640.00
08/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	784	1	1	1	0.00
08/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	765	1	1	1	0.00
08/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	804	1	1	1	0.00
08/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3382	3	3	3	0.00
08/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	1073	1	1	1	0.00
08/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	1050	1	1	1	0.00
08/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1097	1	1	1	0.00
08/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	90	0	0	0	198.00
08/06/2015	R208 On 05-November-15			Bond Future	8.15	94.6966	94.7443	94.6966	0.00
08/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2241	2	2	2	0.00
08/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	756	1	1	1	0.00
08/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	770	1	1	1	0.00
08/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	742	1	1	1	0.00
08/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	881	1	1	1	2,200.00
08/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2419	2	2	2	0.00
08/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2391	2	2	2	0.00
08/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2448	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
08/06/2015	R208 On 04-February-16			Bond Future	8.22	96.3096	96.3588	96.3096	0.00
08/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	954	1	1	1	0.00
08/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	941	1	1	1	0.00
08/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	968	1	1	1	0.00
08/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2870	3	3	3	0.00
08/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2843	3	3	3	0.00
08/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2816	3	3	3	0.00
08/06/2015	R209 On 06-August-15			Bond Future	8.96	76.8592	77.0170	76.8592	25,578.00
08/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6740	7	7	7	0.00
08/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1962	2	2	2	0.00
08/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2002	2	2	2	0.00
08/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1923	2	2	2	0.00
08/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1632	2	2	2	0.00
08/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	148	0	0	0	2,914.00
08/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1598	2	2	2	0.00
08/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1668	2	2	2	0.00
08/06/2015	R209 On 05-November-15			Bond Future	9.01	74.9514	75.1102	74.9514	10.00
08/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3848	4	4	4	0.00
08/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	504	0	1	0	0.00
08/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	526	1	1	1	0.00
08/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	515	1	1	1	0.00
08/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8639	9	9	9	0.00
08/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	2126	2	2	2	998.00
08/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8714	9	9	9	0.00
08/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8564	9	9	9	0.00
08/06/2015	R209 On 04-February-16			Bond Future	9.07	76.2282	76.3902	76.2282	0.00
08/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2662	3	3	3	0.00
08/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2692	3	3	3	0.00
08/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2723	3	3	3	0.00
08/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	5063	5	5	5	0.00
08/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	5017	5	5	5	0.00
08/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	5110	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
08/06/2015	R210 On 06-August-15			Bond Future	177.65	177.5847	177.6473	177.5847	1,227.00
08/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1363	1	1	1	0.00
08/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1353	1	1	1	0.00
08/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1343	1	1	1	0.00
08/06/2015	R210 On 05-November-15			Bond Future	178.38	178.3173	178.3772	178.3173	0.00
08/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3623	4	4	4	0.00
08/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3633	4	4	4	0.00
08/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3613	4	4	4	0.00
08/06/2015	R211 On 06-August-15			Bond Future	133.41	133.3660	133.4095	133.3660	1,120.00
08/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1591	2	2	2	0.00
08/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1601	2	2	2	0.00
08/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1581	2	2	2	0.00
08/06/2015	R211 On 05-November-15			Bond Future	135.56	135.5175	135.5589	135.5175	0.00
08/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	569	1	1	1	0.00
08/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	559	1	1	1	0.00
08/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	549	1	1	1	0.00
08/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/06/2015	R212 On 06-August-15			Bond Future	137.53	137.4810	137.5301	137.4810	1,109.00
08/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	3460	4	3	4	0.00
08/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	3470	4	3	4	0.00
08/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	3480	4	3	4	0.00
08/06/2015	R212 On 05-November-15			Bond Future	139.75	139.6989	139.7459	139.6989	0.00
08/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	6254	6	6	6	0.00
08/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	6264	6	6	6	0.00
08/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	6244	6	6	6	0.00
08/06/2015	R213 On 06-August-15			Bond Future	8.87	87.4342	87.5153	87.4342	17,330.00
08/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	673	1	1	1	0.00
08/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	693	1	1	1	0.00
08/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	714	1	1	1	0.00
08/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3498	4	3	4	0.00
08/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3441	4	3	4	0.00
08/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3556	4	4	4	0.00
08/06/2015	R213 On 05-November-15			Bond Future	8.94	85.3007	85.3815	85.3007	0.00
08/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	329	0	0	0	0.00
08/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	345	0	0	0	0.00
08/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	337	0	0	0	0.00
08/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9735	10	10	10	0.00
08/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9581	10	10	10	0.00
08/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9658	10	10	10	0.00
08/06/2015	R213 On 04-February-16			Bond Future	9.00	86.7535	86.8363	86.7535	0.00
08/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2796	3	3	3	0.00
08/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2827	3	3	3	0.00
08/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2765	3	3	3	0.00
08/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4595	5	5	5	0.00
08/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4552	5	5	5	0.00
08/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4639	5	5	5	0.00
08/06/2015	R214 On 06-August-15			Bond Future	9.00	77.8610	78.0269	77.8610	20,196.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1040	1	1	1	0.00
08/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1067	1	1	1	0.00
08/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1095	1	1	1	0.00
08/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	3172	3	3	3	0.00
08/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	3117	3	3	3	0.00
08/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	3062	3	3	3	0.00
08/06/2015	R214 On 05-November-15			Bond Future	9.06	75.8263	75.9932	75.8263	0.00
08/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	506	0	1	0	0.00
08/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	495	0	0	0	0.00
08/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	484	0	0	0	0.00
08/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9670	10	10	10	0.00
08/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9587	10	10	10	0.00
08/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9505	10	10	10	0.00
08/06/2015	R214 On 04-February-16			Bond Future	9.12	77.1178	77.2881	77.1178	4,320.00
08/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	970	1	1	1	0.00
08/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	986	1	1	1	0.00
08/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	955	1	1	1	0.00
08/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10385	11	10	11	0.00
08/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10462	11	10	11	0.00
08/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10541	11	11	11	0.00
08/06/2015	R248 On 06-August-15			Bond Future	9.09	100.1604	100.3725	100.1604	36,633.00
08/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	3542	4	4	4	0.00
08/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	3649	4	4	4	0.00
08/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	3435	4	3	4	0.00
08/06/2015	R248 On 05-November-15			Bond Future	9.15	97.3464	97.5598	97.3464	0.00
08/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12891	13	13	13	0.00
08/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12767	13	13	13	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
08/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	12644	13	13	13	0.00
08/06/2015	R248 On 04-February-16			Bond Future	9.21	99.0044	99.2222	99.0044	0.00
08/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	2072	2	2	2	0.00
08/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1970	2	2	2	0.00
08/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	2174	2	2	2	0.00