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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/06/2015 TO: 12/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	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
12/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	2025 On 06-August-15			Bond Future	119.64	119.4372	119.6369	119.4372	38.00
12/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1363	2	1	2	0.00
12/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1373	2	1	2	0.00
12/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1353	2	1	2	0.00
12/06/2015	2025 On 05-November-15			Bond Future	121.56	121.3550	121.5553	121.3550	0.00
12/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1435	2	1	2	0.00
12/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1445	2	1	2	0.00
12/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1455	2	1	2	0.00
12/06/2015	2030 On 06-August-15			Bond Future	8.78	94.1434	93.9523	94.1434	9,953.00
12/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8456	8	8	8	0.00
12/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8369	8	8	8	0.00
12/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8544	8	9	8	0.00
12/06/2015	2030 On 05-November-15			Bond Future	8.84	95.6558	95.4595	95.6558	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
12/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2655	2	3	2	0.00
12/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2576	2	3	2	0.00
12/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2735	3	3	3	0.00
12/06/2015	2032 On 06-August-15			Bond Future	8.87	97.8647	97.6600	97.8647	1,579.00
12/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3139	3	3	3	0.00
12/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3226	3	3	3	0.00
12/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3052	3	3	3	0.00
12/06/2015	2032 On 05-November-15			Bond Future	8.94	95.2812	95.0713	95.2812	0.00
12/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8100	8	8	8	0.00
12/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8192	8	8	8	0.00
12/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8008	8	8	8	0.00
12/06/2015	2032 On 04-February-16			Bond Future	8.99	96.9030	96.6889	96.9030	0.00
12/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2488	2	2	2	0.00
12/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2405	2	2	2	0.00
12/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2322	2	2	2	0.00
12/06/2015	2037 On 06-August-15			Bond Future	8.96	96.1993	95.9267	96.1993	37,321.00
12/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1942	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
12/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2037	2	2	2	0.00
12/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1848	2	2	2	0.00
12/06/2015	2037 On 05-November-15			Bond Future	9.02	97.7448	97.4657	97.7448	0.00
12/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9937	10	10	10	0.00
12/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10042	10	10	10	0.00
12/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9832	10	10	10	0.00
12/06/2015	2037 On 04-February-16			Bond Future	9.07	95.1506	94.8661	95.1506	0.00
12/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2957	3	3	3	0.00
12/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3050	3	3	3	0.00
12/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2863	3	3	3	0.00
12/06/2015	2038 On 06-August-15			Bond Future	124.37	123.8836	124.3730	123.8836	3,627.00
12/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3627	4	4	4	0.00
12/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3637	4	4	4	0.00
12/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3617	4	4	4	0.00
12/06/2015	2038 On 05-November-15			Bond Future	126.37	125.8729	126.3674	125.8729	0.00
12/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7633	8	8	8	0.00
12/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7643	8	8	8	0.00
12/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7623	8	8	8	0.00
12/06/2015	2044 On 06-August-15			Bond Future	9.02	97.8035	97.5064	97.8035	12,415.00
12/06/2015	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
12/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2878	3	3	3	0.00
12/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2669	2	3	2	0.00
12/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2773	2	3	2	0.00
12/06/2015	2044 On 05-November-15			Bond Future	9.08	99.3747	99.0708	99.3747	0.00
12/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8774	8	9	8	0.00
12/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8661	8	9	8	0.00
12/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8888	9	9	9	0.00
12/06/2015	2044 On 04-February-16			Bond Future	9.13	96.6830	96.3734	96.6830	0.00
12/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1198	1	1	1	0.00
12/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1397	1	1	1	0.00
12/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1297	1	1	1	0.00
12/06/2015	2046 On 06-August-15			Bond Future	122.88	121.7706	122.8826	121.7706	5,722.00
12/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6107	7	6	7	0.00
12/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6117	7	6	7	0.00
12/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6127	7	6	7	0.00
12/06/2015	2046 On 05-November-15			Bond Future	123.45	122.3195	123.4465	122.3195	0.00
12/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9554	11	10	11	0.00
12/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9544	11	10	11	0.00
12/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9564	11	10	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
12/06/2015	2050 On 06-August-15			Bond Future	132.13	132.0845	132.1329	132.0845	3,821.00
12/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4857	5	5	5	0.00
12/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4877	5	5	5	0.00
12/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4867	5	5	5	0.00
12/06/2015	2050 On 05-November-15			Bond Future	134.25	134.2055	134.2516	134.2055	0.00
12/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10758	11	11	11	0.00
12/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10748	11	11	11	0.00
12/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10738	11	11	11	0.00
12/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	AL37 On 06-August-15			Index Future	455.45	456.0700	455.4480	456.0700	124.00
12/06/2015	AL37 On 05-November-15			Index Future	462.83	463.4710	462.8290	463.4710	0.00
12/06/2015	AL7T On 06-August-15			Index Future	535.47	536.3310	535.4650	536.3310	3.00
12/06/2015	AL7T On 05-November-15			Index Future	544.14	545.0340	544.1430	545.0340	0.00
12/06/2015	ALBI On 06-August-15			Index Future	489.67	490.6020	489.6680	490.6020	509.00
12/06/2015	ALBI On 05-November-15			Index Future	497.60	498.5640	497.6040	498.5640	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2015	ALBI On 04-February-16			Index Future	506.06	507.0430	506.0640	507.0430	0.00
12/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	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
12/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2015	EL28 On 06-August-15			Bond Future	124.60	124.5553	124.6009	124.5553	0.00
12/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	399	0	0	0	0.00
12/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	389	0	0	0	0.00
12/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	409	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
12/06/2015	EL28 On 05-November-15			Bond Future	125.05	125.0072	125.0507	125.0072	0.00
12/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1949	2	2	2	0.00
12/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1959	2	2	2	0.00
12/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1939	2	2	2	0.00
12/06/2015	ES33 On 06-August-15			Bond Future	9.88	83.3637	83.1547	83.3637	6,396.00
12/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2098	2	2	2	0.00
12/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1951	2	2	2	0.00
12/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2024	2	2	2	0.00
12/06/2015	ES33 On 05-November-15			Bond Future	9.97	80.9153	80.7012	80.9153	0.00
12/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7232	7	7	7	0.00
12/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7153	7	7	7	0.00
12/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7312	7	7	7	0.00
12/06/2015	ES33 On 04-February-16			Bond Future	10.06	82.2924	82.0741	82.2924	0.00
12/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	361	0	0	0	0.00
12/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	430	0	0	0	0.00
12/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	500	0	0	0	0.00
12/06/2015	GOVI On 06-August-15			GOVI	486.21	487.0680	486.2080	487.0680	462.00
12/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
12/06/2015	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
12/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	137920	13	14	13	0.00
12/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	138020	13	14	13	0.00
12/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	137820	13	14	13	0.00
12/06/2015	GOVI On 05-November-15			GOVI	494.09	494.9720	494.0870	494.9720	27.00
12/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	359130	35	36	35	0.00
12/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	359030	35	36	35	0.00
12/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	359230	35	36	35	0.00
12/06/2015	GOVI On 04-February-16			GOVI	502.49	503.3900	502.4880	503.3900	0.00
12/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
12/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	95020	9	10	9	0.00
12/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	95220	9	10	9	0.00
12/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	95120	9	10	9	0.00
12/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2015	IGOV On 06-August-15			Index Future	226.68	226.4330	226.6800	226.4330	1,080.00
12/06/2015	IGOV On 05-November-15			Index Future	230.35	230.1080	230.3540	230.1080	17.00
12/06/2015	IGOV On 04-February-16			Index Future	234.27	234.0210	234.2700	234.0210	0.00
12/06/2015	ILBI On 06-August-15			Index Future	615.97	615.3430	615.9710	615.3430	159.00
12/06/2015	ILBI On 05-November-15			Index Future	626.08	625.4460	626.0820	625.4460	0.00
12/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/06/2015	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
12/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
12/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
12/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
12/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
12/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00
12/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	0.00
12/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.96	93.0400	93.0400	93.0400	2,000.00
12/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
12/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
12/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
12/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
12/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
12/06/2015	R023 On 06-August-15			Bond Future	8.25	100.8714	100.7084	100.8714	20,973.00
12/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1130	1	1	1	0.00
12/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4443	5	4	5	0.00
12/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1157	1	1	1	0.00
12/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1185	1	1	1	0.00
12/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1175	1	1	1	0.00
12/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1121	1	1	1	0.00
12/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1147	1	1	1	0.00
12/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	96	0	0	0	911.00
12/06/2015	R023 On 05-November-15			Bond Future	8.33	98.5677	98.4000	98.5677	0.00
12/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1109	1	1	1	0.00
12/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1148	1	1	1	0.00
12/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1128	1	1	1	0.00
12/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2868	3	3	3	0.00
12/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2833	3	3	3	0.00
12/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2902	3	3	3	0.00
12/06/2015	R023 On 04-February-16			Bond Future	8.40	100.2448	100.0736	100.2448	0.00
12/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1463	2	1	2	0.00
12/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1424	1	1	1	0.00
12/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1444	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3537	3	4	3	0.00
12/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3503	3	4	3	0.00
12/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3470	3	3	3	0.00
12/06/2015	R186 On 06-August-15			Bond Future	8.40	116.8778	116.6803	116.8778	39,915.00
12/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2178	2	2	2	0.00
12/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	152	0	0	0	75.00
12/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	232	0	0	0	1,000.00
12/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1556	2	2	2	20.00
12/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	561	1	1	1	0.00
12/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	343	0	0	0	20.00
12/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	580	1	1	1	0.00
12/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	599	1	1	1	0.00
12/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3082	3	3	3	0.00
12/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4370	5	4	5	0.00
12/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2000	2	2	2	0.00
12/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2413	3	2	3	0.00
12/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1957	2	2	2	0.00
12/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	681	1	1	1	75.00
12/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6318	6	6	6	0.00
12/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1355	1	1	1	5,229.00
12/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5546	5	6	5	0.00
12/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1530	1	2	1	4,229.00
12/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3863	4	4	4	0.00
12/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3487	3	3	3	0.00
12/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4813	5	5	5	0.00
12/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3736	4	4	4	0.00
12/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1926	2	2	2	0.00
12/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	851	1	1	1	20.00
12/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1494	1	1	1	75.00
12/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3799	4	4	4	0.00
12/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	450	0	0	0	5,350.00
12/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1197	1	1	1	4,229.00
12/06/2015	R186 On 05-November-15			Bond Future	8.46	118.7543	118.5511	118.7543	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
12/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2054	2	2	2	0.00
12/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2800	3	3	3	0.00
12/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1990	2	2	2	0.00
12/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2119	2	2	2	0.00
12/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2086	2	2	2	0.00
12/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4590	5	5	5	0.00
12/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5368	6	5	6	0.00
12/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2427	3	2	3	169.00
12/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	812	1	1	1	169.00
12/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2893	3	3	3	6,248.00
12/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6725	7	7	7	0.00
12/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3899	4	4	4	1,090.00
12/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3803	4	4	4	0.00
12/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3305	3	3	3	9,370.00
12/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3709	4	4	4	0.00
12/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1615	2	2	2	169.00
12/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3756	4	4	4	8,690.00
12/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1271	1	1	1	2,600.00
12/06/2015	R186 On 04-February-16			Bond Future	8.52	115.4760	115.2686	115.4760	5,512.00
12/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	817	1	1	1	0.00
12/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	803	1	1	1	0.00
12/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	789	1	1	1	0.00
12/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8973	9	9	9	0.00
12/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8904	9	9	9	0.00
12/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9044	9	9	9	0.00
12/06/2015	R186 On 05-May-16			Bond Future	8.57	117.5367	117.3264	117.5367	0.00
12/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3344	3	3	3	0.00
12/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3378	3	3	3	0.00
12/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3311	3	3	3	0.00
12/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1334	1	1	1	0.00
12/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5107	5	5	5	0.00
12/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5021	5	5	5	0.00
12/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9233	9	9	9	0.00
12/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5063	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
12/06/2015	R197 On 06-August-15			Bond Future	287.38	287.2784	287.3796	287.2784	997.00
12/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	620	1	1	1	0.00
12/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	630	1	1	1	0.00
12/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	610	1	1	1	0.00
12/06/2015	R197 On 05-November-15			Bond Future	291.99	291.8906	291.9870	291.8906	0.00
12/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3003	3	3	3	0.00
12/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	3023	3	3	3	0.00
12/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	3013	3	3	3	0.00
12/06/2015	R202 On 06-August-15			Bond Future	234.93	234.8499	234.9335	234.8499	53,356.00
12/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5057	5	5	5	0.00
12/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5067	5	5	5	0.00
12/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5077	5	5	5	0.00
12/06/2015	R202 On 05-November-15			Bond Future	238.70	238.6204	238.7003	238.6204	0.00
12/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7290	7	7	7	0.00
12/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7310	7	7	7	0.00
12/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7300	7	7	7	0.00
12/06/2015	R203 On 06-August-15			Bond Future	7.39	105.1097	104.9978	105.1097	17,933.00
12/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	43	0	0	0	0.00
12/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	977	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
12/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	47	0	0	0	0.00
12/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	45	0	0	0	0.00
12/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1282	1	1	1	0.00
12/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1300	1	1	1	0.00
12/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	107	0	0	0	5,000.00
12/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1264	1	1	1	0.00
12/06/2015	R203 On 05-November-15			Bond Future	7.50	102.6318	102.5159	102.6318	0.00
12/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	12	0	0	0	0.00
12/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	0	0	0.00
12/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	13	0	0	0	0.00
12/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2630	3	3	3	0.00
12/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2613	3	3	3	0.00
12/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2647	3	3	3	0.00
12/06/2015	R203 On 04-February-16			Bond Future	7.61	104.3783	104.2598	104.3783	0.00
12/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	298	0	0	0	0.00
12/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	309	0	0	0	0.00
12/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	303	0	0	0	0.00
12/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	855	1	1	1	0.00
12/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	836	1	1	1	0.00
12/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	846	1	1	1	0.00
12/06/2015	R204 On 06-August-15			Bond Future	7.71	102.1019	101.9671	102.1019	21,429.00
12/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2088	2	2	2	0.00
12/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	628	1	1	1	0.00
12/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	660	1	1	1	0.00
12/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	644	1	1	1	0.00
12/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	63	0	0	0	699.00
12/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	525	0	1	0	0.00
12/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	538	0	1	0	0.00
12/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	511	0	1	0	0.00
12/06/2015	R204 On 05-November-15			Bond Future	7.81	103.7411	103.6019	103.7411	0.00
12/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	22	0	0	0	0.00
12/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	22	0	0	0	0.00
12/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	21	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
12/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4365	4	4	4	0.00
12/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4393	4	4	4	0.00
12/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4421	4	4	4	0.00
12/06/2015	R204 On 04-February-16			Bond Future	7.90	101.4689	101.3267	101.4689	0.00
12/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	568	1	1	1	0.00
12/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	559	1	1	1	0.00
12/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	550	1	1	1	0.00
12/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1577	1	2	1	0.00
12/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1561	1	2	1	0.00
12/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1594	2	2	2	0.00
12/06/2015	R207 On 06-August-15			Bond Future	7.93	98.1785	98.0511	98.1785	38,758.00
12/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	446	0	0	0	0.00
12/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	473	1	0	1	0.00
12/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	459	1	0	1	0.00
12/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	175	0	0	0	70.00
12/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1131	1	1	1	0.00
12/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1887	2	2	2	0.00
12/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1085	1	1	1	0.00
12/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1108	1	1	1	0.00
12/06/2015	R207 On 05-November-15			Bond Future	8.02	99.7553	99.6237	99.7553	0.00
12/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	745	1	1	1	0.00
12/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	772	1	1	1	0.00
12/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	758	1	1	1	0.00
12/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	472	1	0	1	19.00
12/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	408	0	0	0	53.00
12/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1709	2	2	2	0.00
12/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1687	2	2	2	0.00
12/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2275	2	2	2	0.00
12/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1666	2	2	2	0.00
12/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2457	2	2	2	0.00
12/06/2015	R207 On 04-February-16			Bond Future	8.10	97.8105	97.6761	97.8105	0.00
12/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	379	0	0	0	43.00
12/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	558	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
12/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	578	1	1	1	0.00
12/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	568	1	1	1	19.00
12/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2544	2	3	2	0.00
12/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2521	2	3	2	0.00
12/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2568	2	3	2	0.00
12/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3125	3	3	3	0.00
12/06/2015	R207 On 05-May-16			Bond Future	8.17	99.5561	99.4199	99.5561	0.00
12/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1177	1	1	1	0.00
12/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1151	1	1	1	0.00
12/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	823	1	1	1	43.00
12/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1164	1	1	1	0.00
12/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2151	2	2	2	0.00
12/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2133	2	2	2	0.00
12/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2718	3	3	3	0.00
12/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2170	2	2	2	0.00
12/06/2015	R208 On 06-August-15			Bond Future	8.05	96.7933	96.6420	96.7933	37,640.00
12/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	781	1	1	1	0.00
12/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	761	1	1	1	0.00
12/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	801	1	1	1	0.00
12/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3421	4	3	4	0.00
12/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	1015	1	1	1	0.00
12/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	992	1	1	1	0.00
12/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1039	1	1	1	0.00
12/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	75	0	0	0	198.00
12/06/2015	R208 On 05-November-15			Bond Future	8.14	94.9481	94.7923	94.9481	0.00
12/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2258	2	2	2	0.00
12/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	759	1	1	1	0.00
12/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	773	1	1	1	0.00
12/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	745	1	1	1	0.00
12/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	850	1	1	1	2,200.00
12/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2374	2	2	2	0.00
12/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2346	2	2	2	0.00
12/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2403	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
12/06/2015	R208 On 04-February-16			Bond Future	8.21	96.5638	96.4048	96.5638	0.00
12/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	965	1	1	1	0.00
12/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	951	1	1	1	0.00
12/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	979	1	1	1	0.00
12/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2835	3	3	3	0.00
12/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2808	3	3	3	0.00
12/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2782	3	3	3	0.00
12/06/2015	R209 On 06-August-15			Bond Future	8.91	77.5870	77.3615	77.5870	28,177.00
12/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7044	7	7	7	0.00
12/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2093	2	2	2	0.00
12/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2135	2	2	2	0.00
12/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2052	2	2	2	0.00
12/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1419	1	1	1	0.00
12/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	108	0	0	0	2,914.00
12/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1387	1	1	1	0.00
12/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1452	1	1	1	0.00
12/06/2015	R209 On 05-November-15			Bond Future	8.97	75.6853	75.4545	75.6853	15.00
12/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4026	4	4	4	0.00
12/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	534	1	1	1	0.00
12/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	558	1	1	1	0.00
12/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	546	1	1	1	0.00
12/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8325	8	8	8	0.00
12/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1960	2	2	2	900.00
12/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8400	8	8	8	0.00
12/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8251	8	8	8	0.00
12/06/2015	R209 On 04-February-16			Bond Future	9.02	76.9734	76.7382	76.9734	0.00
12/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2783	3	3	3	0.00
12/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2814	3	3	3	0.00
12/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2846	3	3	3	0.00
12/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4837	5	5	5	0.00
12/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4792	5	5	5	0.00
12/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4883	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
12/06/2015	R210 On 06-August-15			Bond Future	177.90	177.8324	177.8953	177.8324	1,227.00
12/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1115	1	1	1	0.00
12/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1105	1	1	1	0.00
12/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1095	1	1	1	0.00
12/06/2015	R210 On 05-November-15			Bond Future	178.62	178.5560	178.6158	178.5560	0.00
12/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3384	3	3	3	0.00
12/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3394	3	3	3	0.00
12/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3374	3	3	3	0.00
12/06/2015	R211 On 06-August-15			Bond Future	133.76	133.7161	133.7598	133.7161	1,120.00
12/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1240	1	1	1	0.00
12/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1250	1	1	1	0.00
12/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1230	1	1	1	0.00
12/06/2015	R211 On 05-November-15			Bond Future	135.90	135.8633	135.9047	135.8633	0.00
12/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	915	1	1	1	0.00
12/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	905	1	1	1	0.00
12/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	895	1	1	1	0.00
12/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/06/2015	R212 On 06-August-15			Bond Future	138.26	138.2901	138.2552	138.2901	1,109.00
12/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	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
12/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2735	3	3	3	0.00
12/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2745	3	3	3	0.00
12/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2755	3	3	3	0.00
12/06/2015	R212 On 05-November-15			Bond Future	140.47	140.5108	140.4722	140.5108	0.00
12/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5528	5	6	5	0.00
12/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5538	5	6	5	0.00
12/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5518	5	6	5	0.00
12/06/2015	R213 On 06-August-15			Bond Future	8.81	88.1200	87.9355	88.1200	17,330.00
12/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	742	1	1	1	0.00
12/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	764	1	1	1	0.00
12/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	786	1	1	1	0.00
12/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3149	3	3	3	0.00
12/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3093	3	3	3	0.00
12/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3204	3	3	3	0.00
12/06/2015	R213 On 05-November-15			Bond Future	8.88	85.9912	85.8018	85.9912	0.00
12/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	359	0	0	0	0.00
12/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	376	0	0	0	0.00
12/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	368	0	0	0	0.00
12/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9345	9	9	9	0.00
12/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9192	9	9	9	0.00
12/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9268	9	9	9	0.00
12/06/2015	R213 On 04-February-16			Bond Future	8.94	87.4544	87.2612	87.4544	0.00
12/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2963	3	3	3	0.00
12/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2995	3	3	3	0.00
12/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2931	3	3	3	0.00
12/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4338	4	4	4	0.00
12/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4296	4	4	4	0.00
12/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4380	4	4	4	0.00
12/06/2015	R214 On 06-August-15			Bond Future	8.95	78.7073	78.4691	78.7073	21,965.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1136	1	1	1	0.00
12/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1165	1	1	1	0.00
12/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1195	1	1	1	0.00
12/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2826	3	3	3	0.00
12/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2773	3	3	3	0.00
12/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2720	3	3	3	0.00
12/06/2015	R214 On 05-November-15			Bond Future	9.00	76.6806	76.4368	76.6806	0.00
12/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	547	1	1	1	0.00
12/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	535	1	1	1	0.00
12/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	523	1	1	1	0.00
12/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9266	9	9	9	0.00
12/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9184	9	9	9	0.00
12/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9102	9	9	9	0.00
12/06/2015	R214 On 04-February-16			Bond Future	9.06	77.9853	77.7369	77.9853	4,320.00
12/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1037	1	1	1	0.00
12/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1054	1	1	1	0.00
12/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1021	1	1	1	0.00
12/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10004	10	10	10	0.00
12/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10080	10	10	10	0.00
12/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10158	10	10	10	0.00
12/06/2015	R248 On 06-August-15			Bond Future	9.01	101.4522	101.1986	101.4522	36,783.00
12/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2716	2	3	2	0.00
12/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2823	3	3	3	0.00
12/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2609	2	3	2	0.00
12/06/2015	R248 On 05-November-15			Bond Future	9.07	98.6515	98.3917	98.6515	0.00
12/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12059	12	12	12	0.00
12/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11935	12	12	12	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
12/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11812	12	12	12	0.00
12/06/2015	R248 On 04-February-16			Bond Future	9.12	100.3302	100.0654	100.3302	0.00
12/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
12/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1229	1	1	1	0.00
12/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1127	1	1	1	0.00
12/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1331	1	1	1	0.00