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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/02/2015 TO: 12/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	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
12/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	2025 On 07-May-15			Bond Future	119.53	119.5482	119.5335	119.5482	16.00
12/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1457	1	1	1	0.00
12/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1477	1	1	1	0.00
12/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1467	1	1	1	0.00
12/02/2015	2025 On 06-August-15			Bond Future	120.35	120.3693	120.3533	120.3693	0.00
12/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	647	1	1	1	0.00
12/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	657	1	1	1	0.00
12/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	637	1	1	1	0.00
12/02/2015	2030 On 07-May-15			Bond Future	8.03	101.7829	101.9630	101.7829	5,775.00
12/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5816	6	6	6	0.00
12/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5972	6	6	6	0.00
12/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5894	6	6	6	0.00
12/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15			Bond Future	8.07	99.4660	99.6483	99.4660	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
12/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	2847	3	3	3	0.00
12/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2673	3	3	3	0.00
12/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2760	3	3	3	0.00
12/02/2015	2032 On 07-May-15			Bond Future	8.20	101.1979	101.3895	101.1979	15.00
12/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2590	2	3	2	0.00
12/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2765	3	3	3	0.00
12/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2678	2	3	2	0.00
12/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 06-August-15			Bond Future	8.24	102.8806	103.0747	102.8806	0.00
12/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2362	2	2	2	0.00
12/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2276	2	2	2	0.00
12/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2189	2	2	2	0.00
12/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15			Bond Future	8.28	100.4377	100.6345	100.4377	0.00
12/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2537	3	3	3	0.00
12/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2629	3	3	3	0.00
12/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2445	3	2	3	0.00
12/02/2015	2037 On 07-May-15			Bond Future	8.25	104.5138	104.8331	104.5138	32,860.00
12/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7128	7	7	7	0.00
12/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7310	7	7	7	0.00
12/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7219	7	7	7	0.00
12/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 06-August-15			Bond Future	8.29	101.9918	102.3155	101.9918	3,220.00
12/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4447	4	4	4	0.00
12/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4352	4	4	4	0.00
12/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4541	4	5	4	0.00
12/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15			Bond Future	8.33	103.6908	104.0194	103.6908	0.00
12/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3383	4	3	4	0.00
12/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3489	4	3	4	0.00
12/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3278	4	3	4	0.00
12/02/2015	2038 On 07-May-15			Bond Future	125.77	125.7809	125.7659	125.7809	3,261.00
12/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1234	1	1	1	0.00
12/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1244	1	1	1	0.00
12/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1224	1	1	1	0.00
12/02/2015	2038 On 06-August-15			Bond Future	126.54	126.5591	126.5429	126.5591	0.00
12/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1447	1	1	1	0.00
12/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1467	1	1	1	0.00
12/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1457	1	1	1	0.00
12/02/2015	2044 On 07-May-15			Bond Future	8.33	106.6779	106.9718	106.6779	9,494.00
12/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7110	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	7010	7	7	7	0.00
12/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7210	7	7	7	0.00
12/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 06-August-15			Bond Future	8.37	104.0667	104.3645	104.0667	0.00
12/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3980	4	4	4	0.00
12/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4189	4	4	4	0.00
12/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	4085	4	4	4	0.00
12/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15			Bond Future	8.41	105.8002	106.1025	105.8002	0.00
12/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1743	2	2	2	0.00
12/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1629	2	2	2	0.00
12/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1857	2	2	2	0.00
12/02/2015	2046 On 07-May-15			Bond Future	126.61	126.6287	126.6133	126.6287	5,889.00
12/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	387	0	0	0	0.00
12/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	377	0	0	0	0.00
12/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	397	0	0	0	0.00
12/02/2015	2046 On 06-August-15			Bond Future	128.73	128.7441	128.7275	128.7441	0.00
12/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	263	0	0	0	0.00
12/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	273	0	0	0	0.00
12/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	283	0	0	0	0.00

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12/02/2015	2050 On 07-May-15			Bond Future	135.22	135.2337	135.2176	135.2337	2,753.00
12/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	208	0	0	0	0.00
12/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	228	0	0	0	0.00
12/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	218	0	0	0	0.00
12/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15			Bond Future	136.00	136.0203	136.0028	136.0203	0.00
12/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	987	1	1	1	0.00
12/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	997	1	1	1	0.00
12/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1007	1	1	1	0.00
12/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	AL12 On 07-May-15			Index Future	566.70	565.2290	566.6980	565.2290	0.00
12/02/2015	AL37 On 07-May-15			Index Future	462.41	462.3690	462.4080	462.3690	119.00
12/02/2015	AL37 On 06-August-15			Index Future	470.01	469.9730	470.0090	469.9730	0.00
12/02/2015	AL7T On 07-May-15			Index Future	552.95	552.0560	552.9530	552.0560	3.00
12/02/2015	AL7T On 06-August-15			Index Future	562.04	561.1350	562.0430	561.1350	0.00
12/02/2015	ALBI On 07-May-15			Index Future	504.73	503.9930	504.7270	503.9930	697.00

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12/02/2015	ALBI On 06-August-15			Index Future	513.02	512.2810	513.0240	512.2810	6.00
12/02/2015	ALBI On 05-November-15			Index Future	521.65	520.8970	521.6490	520.8970	0.00
12/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/02/2015	EL28 On 07-May-15			Bond Future	123.07	123.0814	123.0675	123.0814	0.00
12/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1932	2	2	2	0.00
12/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1922	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
12/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1942	2	2	2	0.00
12/02/2015	EL28 On 06-August-15			Bond Future	125.12	125.1377	125.1226	125.1377	0.00
12/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	113	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	123	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	133	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 07-May-15			Bond Future	9.11	86.6517	86.9008	86.6517	6,576.00
12/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4861	5	5	5	0.00
12/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4717	4	5	4	0.00
12/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4789	5	5	5	0.00
12/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 06-August-15			Bond Future	9.18	88.0923	88.3449	88.0923	0.00
12/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3166	3	3	3	0.00
12/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3092	3	3	3	0.00
12/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3239	3	3	3	0.00
12/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15			Bond Future	9.24	85.7707	86.0270	85.7707	0.00
12/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1906	2	2	2	0.00
12/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1827	2	2	2	0.00
12/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	1986	2	2	2	0.00
12/02/2015	GOVI On 07-May-15			GOVI	500.73	500.0340	500.7310	500.0340	457.00
12/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	507410	50	51	50	0.00
12/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	507310	50	51	50	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
12/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	507210	50	51	50	0.00
12/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 06-August-15			GOVI	508.96	508.2580	508.9620	508.2580	29.00
12/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	89520	8	9	8	0.00
12/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	89620	8	9	8	0.00
12/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	89720	8	9	8	0.00
12/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15			GOVI	517.52	516.8050	517.5190	516.8050	0.00
12/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	124810	13	12	13	0.00
12/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	124710	13	12	13	0.00
12/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	124910	13	12	13	0.00
12/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/02/2015	IGOV On 07-May-15			Index Future	226.10	226.1650	226.1040	226.1650	1,074.00
12/02/2015	IGOV On 06-August-15			Index Future	229.84	229.9030	229.8390	229.9030	100.00
12/02/2015	IGOV On 05-November-15			Index Future	233.72	233.7870	233.7210	233.7870	0.00
12/02/2015	ILBI On 07-May-15			Index Future	612.25	612.4170	612.2540	612.4170	0.00
12/02/2015	ILBI On 06-August-15			Index Future	622.32	622.4830	622.3150	622.4830	159.00
12/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
12/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	2,850.00
12/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
12/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8800	93.8900	93.8800	0.00
12/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.12	93.8600	93.8800	93.8600	5,000.00
12/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.13	93.8500	93.8700	93.8500	0.00
12/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.19	93.7700	93.8100	93.7700	0.00
12/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.32	93.6000	93.6800	93.6000	0.00
12/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.48	93.4200	93.5200	93.4200	0.00
12/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.62	93.2800	93.3800	93.2800	0.00
12/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.82	93.1100	93.1800	93.1100	0.00
12/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.92	92.9800	93.0800	92.9800	0.00
12/02/2015	R023 On 07-May-15			Bond Future	7.37	103.8185	103.7597	103.8185	7,963.00
12/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4540	5	5	5	0.00
12/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4593	5	5	5	0.00
12/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4646	5	5	5	0.00
12/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	76	0	0	0	0.00
12/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	79	0	0	0	0.00
12/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	73	0	0	0	0.00
12/02/2015	R023 On 06-August-15			Bond Future	7.40	105.5441	105.4836	105.5441	0.00
12/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5047	5	5	5	0.00
12/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9151	9	9	9	0.00
12/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5094	5	5	5	0.00
12/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5141	5	5	5	0.00
12/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	316	0	0	0	0.00
12/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	301	0	0	0	0.00
12/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	309	0	0	0	0.00
12/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	29	0	0	0	911.00
12/02/2015	R186 On 07-May-15			Bond Future	7.61	125.7371	126.0565	125.7371	33,961.00
12/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5639	5	6	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
12/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	988	1	1	1	0.00
12/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1321	1	1	1	0.00
12/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1147	1	1	1	0.00
12/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2702	3	3	3	0.00
12/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5566	5	6	5	0.00
12/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5711	5	6	5	0.00
12/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	264	0	0	0	0.00
12/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2884	3	3	3	4,350.00
12/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	255	0	0	0	0.00
12/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2330	3	2	3	4,350.00
12/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2598	3	3	3	4,400.00
12/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	274	0	0	0	0.00
12/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1102	1	1	1	300.00
12/02/2015	R186 On 06-August-15			Bond Future	7.65	122.5287	122.8525	122.5287	540.00
12/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4403	4	4	4	0.00
12/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4346	4	4	4	0.00
12/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4290	4	4	4	0.00
12/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10277	10	10	10	0.00
12/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1420	2	1	2	0.00
12/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1367	1	1	1	0.00
12/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	184	0	0	0	2,500.00
12/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1393	2	1	2	0.00
12/02/2015	R186 On 05-November-15			Bond Future	7.68	124.5694	124.8979	124.5694	0.00
12/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	6060	6	6	6	0.00
12/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6175	6	6	6	0.00
12/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6117	6	6	6	0.00
12/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10842	11	11	11	0.00
12/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1441	2	1	2	0.00
12/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	398	0	0	0	2,600.00
12/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1419	2	1	2	0.00
12/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1463	2	1	2	0.00
12/02/2015	R186 On 04-February-16			Bond Future	7.69	121.5369	121.8705	121.5369	5,660.00
12/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2883	3	3	3	0.00
12/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2846	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2809	3	3	3	0.00
12/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4415	5	4	5	0.00
12/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4368	5	4	5	0.00
12/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4462	5	4	5	0.00
12/02/2015	R197 On 07-May-15			Bond Future	289.92	290.0577	289.9170	290.0577	861.00
12/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4093	4	4	4	0.00
12/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4083	4	4	4	0.00
12/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4073	4	4	4	0.00
12/02/2015	R197 On 06-August-15			Bond Future	288.65	288.7976	288.6521	288.7976	0.00
12/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	642	1	1	1	0.00
12/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	652	1	1	1	0.00
12/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	662	1	1	1	0.00
12/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15			Bond Future	238.09	238.1178	238.0884	238.1178	50,916.00
12/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	402	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	412	0	0	0	0.00
12/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	422	0	0	0	0.00
12/02/2015	R202 On 06-August-15			Bond Future	238.82	238.8521	238.8207	238.8521	0.00
12/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	1169	1	1	1	0.00
12/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	1179	1	1	1	0.00
12/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	1189	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
12/02/2015	R203 On 07-May-15			Bond Future	6.64	104.7084	104.7336	104.7084	7,875.00
12/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1347	1	1	1	0.00
12/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1387	1	1	1	0.00
12/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1367	1	1	1	0.00
12/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	37	0	0	0	0.00
12/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	39	0	0	0	0.00
12/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	35	0	0	0	0.00
12/02/2015	R203 On 06-August-15			Bond Future	6.63	106.4491	106.4740	106.4491	0.00
12/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	649	1	1	1	0.00
12/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	672	1	1	1	0.00
12/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	660	1	1	1	0.00
12/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	421	0	0	0	0.00
12/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	429	0	0	0	0.00
12/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	413	0	0	0	0.00
12/02/2015	R203 On 05-November-15			Bond Future	6.60	104.0543	104.0790	104.0543	0.00
12/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	198	0	0	0	0.00
12/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	202	0	0	0	0.00
12/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	207	0	0	0	0.00
12/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1257	1	1	1	0.00
12/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1244	1	1	1	0.00
12/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1270	1	1	1	0.00
12/02/2015	R204 On 07-May-15			Bond Future	6.86	106.6916	106.6930	106.6916	14,609.00
12/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2059	2	2	2	0.00
12/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2088	2	2	2	0.00
12/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2117	2	2	2	0.00
12/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	62	0	0	0	0.00
12/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	59	0	0	0	0.00
12/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	57	0	0	0	0.00
12/02/2015	R204 On 06-August-15			Bond Future	6.88	104.4281	104.4288	104.4281	0.00
12/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4503	5	5	5	0.00
12/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2679	3	3	3	0.00
12/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2731	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2705	3	3	3	0.00
12/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	16	0	0	0	699.00
12/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	125	0	0	0	0.00
12/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	128	0	0	0	0.00
12/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	121	0	0	0	0.00
12/02/2015	R204 On 05-November-15			Bond Future	6.89	106.1672	106.1673	106.1672	0.00
12/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	337	0	0	0	0.00
12/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	344	0	0	0	0.00
12/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	330	0	0	0	0.00
12/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2121	2	2	2	0.00
12/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2143	2	2	2	0.00
12/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2165	2	2	2	0.00
12/02/2015	R207 On 07-May-15			Bond Future	7.01	103.2359	103.2588	103.2359	35,580.00
12/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4753	5	5	5	0.00
12/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2847	3	3	3	66.00
12/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4716	5	5	5	0.00
12/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4790	5	5	5	0.00
12/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	0	0	0.00
12/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	62	0	0	0	0.00
12/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	0	0	0.00
12/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	0	0	0.00
12/02/2015	R207 On 06-August-15			Bond Future	7.04	101.3088	101.3313	101.3088	0.00
12/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2853	3	3	3	0.00
12/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2914	3	3	3	0.00
12/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2883	3	3	3	0.00
12/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2045	2	2	2	70.00
12/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	258	0	0	0	0.00
12/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	246	0	0	0	0.00
12/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	477	0	0	0	0.00
12/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	252	0	0	0	0.00
12/02/2015	R207 On 05-November-15			Bond Future	7.05	102.9960	103.0184	102.9960	0.00
12/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2911	3	3	3	0.00
12/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2966	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2938	3	3	3	0.00
12/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2124	2	2	2	53.00
12/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	480	0	0	0	0.00
12/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	472	0	0	0	0.00
12/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	465	0	0	0	0.00
12/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	778	1	1	1	0.00
12/02/2015	R208 On 07-May-15			Bond Future	7.14	98.9228	98.9250	98.9228	62,199.00
12/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3934	4	4	4	0.00
12/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4020	4	4	4	0.00
12/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3977	4	4	4	0.00
12/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	36	0	0	0	0.00
12/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	38	0	0	0	0.00
12/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	39	0	0	0	0.00
12/02/2015	R208 On 06-August-15			Bond Future	7.16	100.5676	100.5691	100.5676	0.00
12/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3930	4	4	4	0.00
12/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3892	4	4	4	0.00
12/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3967	4	4	4	0.00
12/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7292	7	7	7	0.00
12/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	238	0	0	0	0.00
12/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	232	0	0	0	0.00
12/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	243	0	0	0	0.00
12/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	0	0	198.00
12/02/2015	R208 On 05-November-15			Bond Future	7.18	98.8417	98.8426	98.8417	0.00
12/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5632	6	6	6	0.00
12/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3108	3	3	3	0.00
12/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3140	3	3	3	0.00
12/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3077	3	3	3	0.00
12/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	173	0	0	0	2,200.00
12/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	673	1	1	1	0.00
12/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	663	1	1	1	0.00
12/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	684	1	1	1	0.00
12/02/2015	R209 On 07-May-15			Bond Future	8.19	81.1636	81.4271	81.1636	14,564.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	71	0	0	0	700.00
12/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6587	6	7	6	0.00
12/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2307	2	2	2	0.00
12/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6656	6	7	6	0.00
12/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6519	6	7	6	0.00
12/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	169	0	0	0	0.00
12/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8186	8	8	8	0.00
12/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1406	2	1	2	700.00
12/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	164	0	0	0	0.00
12/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	176	0	0	0	0.00
12/02/2015	R209 On 06-August-15			Bond Future	8.23	82.5131	82.7804	82.5131	0.00
12/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12447	12	12	12	0.00
12/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6769	7	7	7	0.00
12/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6829	7	7	7	0.00
12/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6889	7	7	7	0.00
12/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	736	1	1	1	0.00
12/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	92	0	0	0	2,914.00
12/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	722	1	1	1	0.00
12/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	750	1	1	1	0.00
12/02/2015	R209 On 05-November-15			Bond Future	8.26	80.7385	81.0098	80.7385	0.00
12/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2333	2	2	2	0.00
12/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2401	2	2	2	0.00
12/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2367	2	2	2	0.00
12/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4592	5	5	5	0.00
12/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4539	5	5	5	0.00
12/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4644	5	5	5	0.00
12/02/2015	R210 On 07-May-15			Bond Future	175.97	175.9930	175.9711	175.9930	583.00
12/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1039	1	1	1	0.00
12/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1029	1	1	1	0.00
12/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1019	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
12/02/2015	R210 On 06-August-15			Bond Future	178.91	178.9331	178.9092	178.9331	0.00
12/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	81	0	0	0	0.00
12/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	101	0	0	0	0.00
12/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	91	0	0	0	0.00
12/02/2015	R211 On 07-May-15			Bond Future	132.14	132.1602	132.1430	132.1602	1,120.00
12/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2857	3	3	3	0.00
12/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2867	3	3	3	0.00
12/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2847	3	3	3	0.00
12/02/2015	R211 On 06-August-15			Bond Future	132.72	132.7356	132.7170	132.7356	0.00
12/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2283	2	2	2	0.00
12/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2273	2	2	2	0.00
12/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2293	2	2	2	0.00
12/02/2015	R212 On 07-May-15			Bond Future	137.86	137.9667	137.8624	137.9667	1,145.00
12/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3128	3	3	3	0.00
12/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3148	3	3	3	0.00
12/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3138	3	3	3	0.00
12/02/2015	R212 On 06-August-15			Bond Future	138.37	138.4797	138.3725	138.4797	0.00
12/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	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
12/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2618	3	3	3	0.00
12/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2628	3	3	3	0.00
12/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2638	3	3	3	0.00
12/02/2015	R213 On 07-May-15			Bond Future	8.08	91.6584	91.8318	91.6584	16,466.00
12/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5482	5	5	5	0.00
12/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5549	5	6	5	0.00
12/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5616	5	6	5	0.00
12/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	256	0	0	0	0.00
12/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	247	0	0	0	0.00
12/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	264	0	0	0	0.00
12/02/2015	R213 On 06-August-15			Bond Future	8.12	93.1819	93.3576	93.1819	0.00
12/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4432	4	4	4	0.00
12/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4485	4	4	4	0.00
12/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4379	4	4	4	0.00
12/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1395	1	1	1	0.00
12/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1370	1	1	1	0.00
12/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1420	1	1	1	0.00
12/02/2015	R213 On 05-November-15			Bond Future	8.15	91.1879	91.3660	91.1879	0.00
12/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1755	2	2	2	0.00
12/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1812	2	2	2	0.00
12/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1783	2	2	2	0.00
12/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5176	5	5	5	0.00
12/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5064	5	5	5	0.00
12/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5120	5	5	5	0.00
12/02/2015	R214 On 07-May-15			Bond Future	8.25	82.4591	82.7400	82.4591	15,571.00
12/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7690	7	8	7	0.00
12/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7762	8	8	8	0.00
12/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7618	7	8	7	0.00
12/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	139	0	0	0	0.00
12/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	134	0	0	0	0.00
12/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	144	0	0	0	0.00
12/02/2015	R214 On 06-August-15			Bond Future	8.28	83.8298	84.1147	83.8298	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
12/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5390	5	5	5	0.00
12/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5448	5	5	5	0.00
12/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5506	5	6	5	0.00
12/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1434	2	1	2	0.00
12/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1410	1	1	1	0.00
12/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1386	1	1	1	0.00
12/02/2015	R214 On 05-November-15			Bond Future	8.31	81.9334	82.2225	81.9334	0.00
12/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2428	2	2	2	0.00
12/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2393	2	2	2	0.00
12/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2358	2	2	2	0.00
12/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5316	5	5	5	0.00
12/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5257	5	5	5	0.00
12/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5198	5	5	5	0.00
12/02/2015	R214 On 04-February-16			Bond Future	8.34	83.4253	83.7191	83.4253	4,420.00
12/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2924	3	3	3	0.00
12/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2960	3	3	3	0.00
12/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2888	3	3	3	0.00
12/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5928	6	6	6	0.00
12/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5985	6	6	6	0.00
12/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6043	6	6	6	0.00
12/02/2015	R248 On 07-May-15			Bond Future	8.31	106.3238	106.6279	106.3238	29,620.00
12/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	10043	10	10	10	0.00
12/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10141	10	10	10	0.00
12/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9945	10	10	10	0.00
12/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 06-August-15			Bond Future	8.35	108.0911	108.3994	108.0911	745.00
12/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4378	4	4	4	0.00
12/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4592	4	5	4	0.00
12/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4485	4	4	4	0.00
12/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15			Bond Future	8.38	105.4591	105.7719	105.4591	0.00
12/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4679	5	5	5	0.00
12/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4555	5	5	5	0.00
12/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4431	5	4	5	0.00