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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/06/2015 TO: 09/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	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
09/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	2025 On 06-August-15			Bond Future	119.22	119.1792	119.2220	119.1792	38.00
09/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1778	2	2	2	0.00
09/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1788	2	2	2	0.00
09/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1768	2	2	2	0.00
09/06/2015	2025 On 05-November-15			Bond Future	121.14	121.0991	121.1424	121.0991	0.00
09/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1848	2	2	2	0.00
09/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1858	2	2	2	0.00
09/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1868	2	2	2	0.00
09/06/2015	2030 On 06-August-15			Bond Future	8.76	93.5497	94.0698	93.5497	9,953.00
09/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8339	9	8	9	0.00
09/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8251	9	8	9	0.00
09/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8426	9	8	9	0.00
09/06/2015	2030 On 05-November-15			Bond Future	8.82	95.0577	95.5859	95.0577	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
09/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2529	3	3	3	0.00
09/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2450	3	2	3	0.00
09/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2608	3	3	3	0.00
09/06/2015	2032 On 06-August-15			Bond Future	8.85	97.2339	97.7885	97.2339	1,579.00
09/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3010	4	3	4	0.00
09/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3097	4	3	4	0.00
09/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2924	3	3	3	0.00
09/06/2015	2032 On 05-November-15			Bond Future	8.92	94.6455	95.2088	94.6455	0.00
09/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7962	9	8	9	0.00
09/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8054	9	8	9	0.00
09/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7870	8	8	8	0.00
09/06/2015	2032 On 04-February-16			Bond Future	8.98	96.2586	96.8303	96.2586	0.00
09/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2347	3	2	3	0.00
09/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2264	3	2	3	0.00
09/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2180	3	2	3	0.00
09/06/2015	2037 On 06-August-15			Bond Future	8.94	95.5032	96.1153	95.5032	33,382.00
09/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1754	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
09/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1848	2	2	2	0.00
09/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1659	2	2	2	0.00
09/06/2015	2037 On 05-November-15			Bond Future	9.00	97.0426	97.6646	97.0426	0.00
09/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9738	10	10	10	0.00
09/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9843	10	10	10	0.00
09/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9633	10	10	10	0.00
09/06/2015	2037 On 04-February-16			Bond Future	9.05	94.4389	95.0701	94.4389	0.00
09/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2753	3	3	3	0.00
09/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2846	3	3	3	0.00
09/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2659	3	3	3	0.00
09/06/2015	2038 On 06-August-15			Bond Future	122.45	123.6124	122.4464	123.6124	3,627.00
09/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	5554	4	6	4	0.00
09/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	5564	4	6	4	0.00
09/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	5544	4	6	4	0.00
09/06/2015	2038 On 05-November-15			Bond Future	124.42	125.6038	124.4189	125.6038	0.00
09/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	9581	8	10	8	0.00
09/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	9591	8	10	8	0.00
09/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	9571	8	10	8	0.00
09/06/2015	2044 On 06-August-15			Bond Future	9.03	96.7472	97.4599	96.7472	11,735.00
09/06/2015	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
09/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2924	4	3	4	0.00
09/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2716	3	3	3	0.00
09/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2820	4	3	4	0.00
09/06/2015	2044 On 05-November-15			Bond Future	9.08	98.3068	99.0308	98.3068	0.00
09/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8814	10	9	10	0.00
09/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8701	9	9	9	0.00
09/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8928	10	9	10	0.00
09/06/2015	2044 On 04-February-16			Bond Future	9.14	95.5993	96.3343	95.5993	0.00
09/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1237	2	1	2	0.00
09/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1436	2	1	2	0.00
09/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1336	2	1	2	0.00
09/06/2015	2046 On 06-August-15			Bond Future	121.81	121.5041	121.8140	121.5041	5,722.00
09/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7176	7	7	7	0.00
09/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7186	7	7	7	0.00
09/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7196	8	7	8	0.00
09/06/2015	2046 On 05-November-15			Bond Future	122.37	122.0551	122.3697	122.0551	0.00
09/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10630	11	11	11	0.00
09/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10620	11	11	11	0.00
09/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10640	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	2050 On 06-August-15			Bond Future	131.84	131.7938	131.8420	131.7938	3,821.00
09/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	5148	5	5	5	0.00
09/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	5168	5	5	5	0.00
09/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	5158	5	5	5	0.00
09/06/2015	2050 On 05-November-15			Bond Future	133.97	133.9167	133.9655	133.9167	0.00
09/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	11045	11	11	11	0.00
09/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	11035	11	11	11	0.00
09/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	11025	11	11	11	0.00
09/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	AL37 On 06-August-15			Index Future	456.24	455.4470	456.2400	455.4470	124.00
09/06/2015	AL37 On 05-November-15			Index Future	463.66	462.8550	463.6590	462.8550	0.00
09/06/2015	AL7T On 06-August-15			Index Future	536.17	534.1960	536.1720	534.1960	3.00
09/06/2015	AL7T On 05-November-15			Index Future	544.89	542.8850	544.8920	542.8850	0.00
09/06/2015	ALBI On 06-August-15			Index Future	490.30	488.2270	490.2990	488.2270	509.00
09/06/2015	ALBI On 05-November-15			Index Future	498.27	496.1680	498.2730	496.1680	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
09/06/2015	ALBI On 04-February-16			Index Future	506.75	504.6130	506.7480	504.6130	0.00
09/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	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
09/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	EL28 On 06-August-15			Bond Future	124.46	124.4174	124.4630	124.4174	0.00
09/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	537	1	1	1	0.00
09/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	527	1	1	1	0.00
09/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	547	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
09/06/2015	EL28 On 05-November-15			Bond Future	124.92	124.8736	124.9196	124.8736	0.00
09/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2080	2	2	2	0.00
09/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2090	2	2	2	0.00
09/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2070	2	2	2	0.00
09/06/2015	ES33 On 06-August-15			Bond Future	9.87	82.7405	83.2162	82.7405	6,396.00
09/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2036	3	2	3	0.00
09/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1890	2	2	2	0.00
09/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1963	2	2	2	0.00
09/06/2015	ES33 On 05-November-15			Bond Future	9.96	80.2865	80.7696	80.2865	0.00
09/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7164	8	7	8	0.00
09/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7085	8	7	8	0.00
09/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7243	8	7	8	0.00
09/06/2015	ES33 On 04-February-16			Bond Future	10.05	81.6549	82.1451	81.6549	0.00
09/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	290	1	0	1	0.00
09/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	359	1	0	1	0.00
09/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	428	1	0	1	0.00
09/06/2015	GOVI On 06-August-15			GOVI	486.84	484.9580	486.8390	484.9580	459.00
09/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
09/06/2015	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
09/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	131610	15	13	15	0.00
09/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	131710	15	13	15	0.00
09/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	131510	15	13	15	0.00
09/06/2015	GOVI On 05-November-15			GOVI	494.76	492.8460	494.7560	492.8460	27.00
09/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	352440	37	35	37	0.00
09/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	352340	37	35	37	0.00
09/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	352540	37	35	37	0.00
09/06/2015	GOVI On 04-February-16			GOVI	503.17	501.2350	503.1710	501.2350	0.00
09/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	88190	11	9	11	0.00
09/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	88390	11	9	11	0.00
09/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	88290	11	9	11	0.00
09/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2015	IGOV On 06-August-15			Index Future	225.99	226.0360	225.9920	226.0360	1,080.00
09/06/2015	IGOV On 05-November-15			Index Future	229.67	229.7130	229.6670	229.7130	17.00
09/06/2015	IGOV On 04-February-16			Index Future	233.57	233.6230	233.5740	233.6230	0.00
09/06/2015	ILBI On 06-August-15			Index Future	613.39	613.5130	613.3910	613.5130	159.00
09/06/2015	ILBI On 05-November-15			Index Future	623.47	623.5960	623.4700	623.5960	0.00
09/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/06/2015	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
09/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
09/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
09/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
09/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
09/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
09/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
09/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,000.00
09/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
09/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
09/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
09/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	0.00
09/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
09/06/2015	R023 On 06-August-15			Bond Future	8.22	100.6161	100.8736	100.6161	20,973.00
09/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1241	1	1	1	0.00
09/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4605	4	5	4	0.00
09/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1269	1	1	1	0.00
09/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1298	1	1	1	0.00
09/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1120	1	1	1	0.00
09/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1069	1	1	1	0.00
09/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1094	1	1	1	0.00
09/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	93	0	0	0	911.00
09/06/2015	R023 On 05-November-15			Bond Future	8.29	98.3136	98.5750	98.3136	0.00
09/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1199	1	1	1	0.00
09/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1239	1	1	1	0.00
09/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1219	1	1	1	0.00
09/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2783	3	3	3	0.00
09/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2749	3	3	3	0.00
09/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2817	3	3	3	0.00
09/06/2015	R023 On 04-February-16			Bond Future	8.36	99.9887	100.2533	99.9887	0.00
09/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1555	1	2	1	0.00
09/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1515	1	2	1	0.00
09/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1535	1	2	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
09/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3448	4	3	4	0.00
09/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3415	4	3	4	0.00
09/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3382	4	3	4	0.00
09/06/2015	R186 On 06-August-15			Bond Future	8.38	116.3070	116.8031	116.3070	40,416.00
09/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2290	2	2	2	0.00
09/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	179	0	0	0	75.00
09/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	267	0	0	0	1,000.00
09/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1656	1	2	1	20.00
09/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	620	1	1	1	0.00
09/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	387	0	0	0	20.00
09/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	640	1	1	1	0.00
09/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	660	1	1	1	0.00
09/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3205	3	3	3	0.00
09/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4498	4	4	4	0.00
09/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2110	2	2	2	0.00
09/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2529	2	3	2	0.00
09/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2066	2	2	2	0.00
09/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	747	1	1	1	75.00
09/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6221	7	6	7	0.00
09/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1345	2	1	2	5,229.00
09/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5458	6	5	6	0.00
09/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1516	2	2	2	4,229.00
09/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3799	4	4	4	0.00
09/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3430	4	3	4	0.00
09/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4734	5	5	5	0.00
09/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3674	4	4	4	0.00
09/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1903	2	2	2	0.00
09/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	851	1	1	1	20.00
09/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1481	2	1	2	75.00
09/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3737	4	4	4	0.00
09/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	455	1	0	1	5,350.00
09/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1190	1	1	1	4,229.00
09/06/2015	R186 On 05-November-15			Bond Future	8.44	118.1804	118.6843	118.1804	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
09/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2129	2	2	2	0.00
09/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2888	3	3	3	0.00
09/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2064	2	2	2	0.00
09/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2195	2	2	2	0.00
09/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2162	2	2	2	0.00
09/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4699	4	5	4	0.00
09/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5482	5	5	5	0.00
09/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2509	2	3	2	169.00
09/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	853	1	1	1	169.00
09/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2847	3	3	3	6,248.00
09/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6632	7	7	7	0.00
09/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3840	4	4	4	1,090.00
09/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3745	4	4	4	0.00
09/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3254	4	3	4	9,370.00
09/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3652	4	4	4	0.00
09/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1590	2	2	2	169.00
09/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3699	4	4	4	8,690.00
09/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1252	1	1	1	2,600.00
09/06/2015	R186 On 04-February-16			Bond Future	8.50	114.8951	115.4060	114.8951	5,512.00
09/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	847	1	1	1	0.00
09/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	832	1	1	1	0.00
09/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	818	1	1	1	0.00
09/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8865	9	9	9	0.00
09/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8796	9	9	9	0.00
09/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8935	9	9	9	0.00
09/06/2015	R186 On 05-May-16			Bond Future	8.55	116.9526	117.4698	116.9526	0.00
09/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3413	3	3	3	0.00
09/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3447	3	3	3	0.00
09/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3380	3	3	3	0.00
09/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1369	1	1	1	0.00
09/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5032	5	5	5	0.00
09/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4947	5	5	5	0.00
09/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9125	10	9	10	0.00
09/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4989	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
09/06/2015	R197 On 06-August-15			Bond Future	286.36	286.0607	286.3642	286.0607	997.00
09/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	1636	2	2	2	0.00
09/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	1646	2	2	2	0.00
09/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	1626	2	2	2	0.00
09/06/2015	R197 On 05-November-15			Bond Future	290.98	290.6685	290.9761	290.6685	0.00
09/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	4014	4	4	4	0.00
09/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	4034	4	4	4	0.00
09/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	4024	4	4	4	0.00
09/06/2015	R202 On 06-August-15			Bond Future	234.43	234.3456	234.4294	234.3456	53,356.00
09/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5561	6	6	6	0.00
09/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5571	6	6	6	0.00
09/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5581	6	6	6	0.00
09/06/2015	R202 On 05-November-15			Bond Future	238.20	238.1203	238.2049	238.1203	0.00
09/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7785	8	8	8	0.00
09/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7805	8	8	8	0.00
09/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7795	8	8	8	0.00
09/06/2015	R203 On 06-August-15			Bond Future	7.34	105.0088	105.0954	105.0088	17,787.00
09/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	60	0	0	0	0.00
09/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1065	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
09/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	65	0	0	0	0.00
09/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	62	0	0	0	0.00
09/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1201	1	1	1	0.00
09/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1218	1	1	1	0.00
09/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	98	0	0	0	5,000.00
09/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1184	1	1	1	0.00
09/06/2015	R203 On 05-November-15			Bond Future	7.44	102.5348	102.6226	102.5348	0.00
09/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	16	0	0	0	0.00
09/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	16	0	0	0	0.00
09/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	17	0	0	0	0.00
09/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2527	3	3	3	0.00
09/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2510	3	3	3	0.00
09/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2545	3	3	3	0.00
09/06/2015	R203 On 04-February-16			Bond Future	7.54	104.2820	104.3700	104.2820	0.00
09/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	334	0	0	0	0.00
09/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	345	0	0	0	0.00
09/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	340	0	0	0	0.00
09/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	781	1	1	1	0.00
09/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	763	1	1	1	0.00
09/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	772	1	1	1	0.00
09/06/2015	R204 On 06-August-15			Bond Future	7.63	102.0476	102.1907	102.0476	21,429.00
09/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2300	2	2	2	0.00
09/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	770	1	1	1	0.00
09/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	805	1	1	1	0.00
09/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	787	1	1	1	0.00
09/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	51	0	0	0	699.00
09/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	444	1	0	1	0.00
09/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	456	1	0	1	0.00
09/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	433	0	0	0	0.00
09/06/2015	R204 On 05-November-15			Bond Future	7.73	103.6913	103.8365	103.6913	0.00
09/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	31	0	0	0	0.00
09/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	32	0	0	0	0.00
09/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	30	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
09/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4140	4	4	4	0.00
09/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4168	4	4	4	0.00
09/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4196	4	4	4	0.00
09/06/2015	R204 On 04-February-16			Bond Future	7.81	101.4207	101.5670	101.4207	0.00
09/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	652	1	1	1	0.00
09/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	642	1	1	1	0.00
09/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	632	1	1	1	0.00
09/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1421	2	1	2	0.00
09/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1405	1	1	1	0.00
09/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1437	2	1	2	0.00
09/06/2015	R207 On 06-August-15			Bond Future	7.89	97.9994	98.1741	97.9994	38,359.00
09/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	509	0	1	0	0.00
09/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	538	0	1	0	0.00
09/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	524	0	1	0	0.00
09/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	210	0	0	0	70.00
09/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1072	1	1	1	0.00
09/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1800	2	2	2	0.00
09/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1028	1	1	1	0.00
09/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1049	1	1	1	0.00
09/06/2015	R207 On 05-November-15			Bond Future	7.98	99.5786	99.7559	99.5786	0.00
09/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	817	1	1	1	0.00
09/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	845	1	1	1	0.00
09/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	831	1	1	1	0.00
09/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	528	0	1	0	19.00
09/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	458	0	0	0	53.00
09/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1648	2	2	2	0.00
09/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1628	2	2	2	0.00
09/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2198	2	2	2	0.00
09/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1607	2	2	2	0.00
09/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2375	3	2	3	0.00
09/06/2015	R207 On 04-February-16			Bond Future	8.06	97.6332	97.8122	97.6332	0.00
09/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	421	0	0	0	43.00
09/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	615	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
09/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	636	1	1	1	0.00
09/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	626	1	1	1	19.00
09/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2466	3	2	3	0.00
09/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2443	3	2	3	0.00
09/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2489	3	2	3	0.00
09/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3032	3	3	3	0.00
09/06/2015	R207 On 05-May-16			Bond Future	8.12	99.3817	99.5615	99.3817	0.00
09/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1255	1	1	1	0.00
09/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1228	1	1	1	0.00
09/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	890	1	1	1	43.00
09/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1241	1	1	1	0.00
09/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2087	2	2	2	0.00
09/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2070	2	2	2	0.00
09/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2643	3	3	3	0.00
09/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2105	2	2	2	0.00
09/06/2015	R208 On 06-August-15			Bond Future	8.02	96.5877	96.7929	96.5877	37,640.00
09/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	873	1	1	1	0.00
09/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	852	1	1	1	0.00
09/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	894	1	1	1	0.00
09/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3569	3	4	3	0.00
09/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	957	1	1	1	0.00
09/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	935	1	1	1	0.00
09/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	980	1	1	1	0.00
09/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	72	0	0	0	198.00
09/06/2015	R208 On 05-November-15			Bond Future	8.10	94.7443	94.9525	94.7443	0.00
09/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2374	2	2	2	0.00
09/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	822	1	1	1	0.00
09/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	837	1	1	1	0.00
09/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	808	1	1	1	0.00
09/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	806	1	1	1	2,200.00
09/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2277	2	2	2	0.00
09/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2250	2	2	2	0.00
09/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2305	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
09/06/2015	R208 On 04-February-16			Bond Future	8.17	96.3588	96.5694	96.3588	0.00
09/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1024	1	1	1	0.00
09/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1010	1	1	1	0.00
09/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1039	1	1	1	0.00
09/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2729	3	3	3	0.00
09/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2703	3	3	3	0.00
09/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2677	3	3	3	0.00
09/06/2015	R209 On 06-August-15			Bond Future	8.89	77.0170	77.5213	77.0170	28,328.00
09/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7208	7	7	7	0.00
09/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2230	2	2	2	0.00
09/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2274	2	2	2	0.00
09/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2188	2	2	2	0.00
09/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1397	2	1	2	0.00
09/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	112	0	0	0	2,914.00
09/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1365	2	1	2	0.00
09/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1429	2	1	2	0.00
09/06/2015	R209 On 05-November-15			Bond Future	8.94	75.1102	75.6223	75.1102	10.00
09/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4159	4	4	4	0.00
09/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	576	1	1	1	0.00
09/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	602	1	1	1	0.00
09/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	589	1	1	1	0.00
09/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8201	9	8	9	0.00
09/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1925	2	2	2	900.00
09/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8275	9	8	9	0.00
09/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8127	9	8	9	0.00
09/06/2015	R209 On 04-February-16			Bond Future	9.00	76.3902	76.9102	76.3902	0.00
09/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2879	3	3	3	0.00
09/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2911	3	3	3	0.00
09/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2943	3	3	3	0.00
09/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4762	5	5	5	0.00
09/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4717	5	5	5	0.00
09/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4807	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
09/06/2015	R210 On 06-August-15			Bond Future	177.71	177.6473	177.7101	177.6473	1,227.00
09/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1300	1	1	1	0.00
09/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1290	1	1	1	0.00
09/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1280	1	1	1	0.00
09/06/2015	R210 On 05-November-15			Bond Future	178.44	178.3772	178.4407	178.3772	0.00
09/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3559	4	4	4	0.00
09/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3569	4	4	4	0.00
09/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3549	4	4	4	0.00
09/06/2015	R211 On 06-August-15			Bond Future	133.45	133.4095	133.4533	133.4095	1,120.00
09/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1547	2	2	2	0.00
09/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1557	2	2	2	0.00
09/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1537	2	2	2	0.00
09/06/2015	R211 On 05-November-15			Bond Future	135.60	135.5589	135.6031	135.5589	0.00
09/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	613	1	1	1	0.00
09/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	603	1	1	1	0.00
09/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	593	1	1	1	0.00
09/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 06-August-15			Bond Future	137.58	137.5301	137.5795	137.5301	1,109.00
09/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	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
09/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	3410	3	3	3	0.00
09/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	3420	3	3	3	0.00
09/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	3430	3	3	3	0.00
09/06/2015	R212 On 05-November-15			Bond Future	139.80	139.7459	139.7957	139.7459	0.00
09/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	6204	6	6	6	0.00
09/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	6214	6	6	6	0.00
09/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	6194	6	6	6	0.00
09/06/2015	R213 On 06-August-15			Bond Future	8.80	87.5153	88.0526	87.5153	17,330.00
09/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	813	1	1	1	0.00
09/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	836	1	1	1	0.00
09/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	860	1	1	1	0.00
09/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3104	3	3	3	0.00
09/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3050	3	3	3	0.00
09/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3159	4	3	4	0.00
09/06/2015	R213 On 05-November-15			Bond Future	8.86	85.3815	85.9272	85.3815	0.00
09/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	385	0	0	0	0.00
09/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	403	0	0	0	0.00
09/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	394	0	0	0	0.00
09/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9245	10	9	10	0.00
09/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9094	10	9	10	0.00
09/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9169	10	9	10	0.00
09/06/2015	R213 On 04-February-16			Bond Future	8.92	86.8363	87.3902	86.8363	0.00
09/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3040	3	3	3	0.00
09/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3072	3	3	3	0.00
09/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3007	3	3	3	0.00
09/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4285	5	4	5	0.00
09/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4244	5	4	5	0.00
09/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4327	5	4	5	0.00
09/06/2015	R214 On 06-August-15			Bond Future	8.94	78.0269	78.5577	78.0269	20,446.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1216	1	1	1	0.00
09/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1247	1	1	1	0.00
09/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1277	1	1	1	0.00
09/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2817	3	3	3	0.00
09/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2765	3	3	3	0.00
09/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2714	3	3	3	0.00
09/06/2015	R214 On 05-November-15			Bond Future	8.99	75.9932	76.5326	75.9932	0.00
09/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	579	1	1	1	0.00
09/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	566	0	1	0	0.00
09/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	554	0	1	0	0.00
09/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9202	10	9	10	0.00
09/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9120	10	9	10	0.00
09/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9039	10	9	10	0.00
09/06/2015	R214 On 04-February-16			Bond Future	9.04	77.2881	77.8356	77.2881	4,320.00
09/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1074	1	1	1	0.00
09/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1092	1	1	1	0.00
09/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1058	1	1	1	0.00
09/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9943	10	10	10	0.00
09/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10019	10	10	10	0.00
09/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10097	11	10	11	0.00
09/06/2015	R248 On 06-August-15			Bond Future	9.02	100.3725	101.1030	100.3725	36,783.00
09/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2812	4	3	4	0.00
09/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2919	4	3	4	0.00
09/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2704	3	3	3	0.00
09/06/2015	R248 On 05-November-15			Bond Future	9.08	97.5598	98.3018	97.5598	0.00
09/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12149	13	12	13	0.00
09/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12025	13	12	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11902	13	12	13	0.00
09/06/2015	R248 On 04-February-16			Bond Future	9.13	99.2222	99.9756	99.2222	0.00
09/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1319	2	1	2	0.00
09/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1217	2	1	2	0.00
09/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1421	2	1	2	0.00