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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/08/2015 TO: 12/08/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	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
12/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	2025 On 06-August-15			Bond Future	123.07	123.0693	123.0693	123.0693	0.00
12/08/2015	2025 On 05-November-15			Bond Future	125.04	125.0545	125.0352	125.0545	38.00
12/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2025	2	2	2	0.00
12/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2045	2	2	2	0.00
12/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2035	2	2	2	0.00
12/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2025 On 04-February-16			Bond Future	125.96	125.9875	125.9647	125.9875	0.00
12/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	25	0	0	0	0.00
12/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	35	0	0	0	0.00
12/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	45	0	0	0	0.00
12/08/2015	2030 On 06-August-15			Bond Future	8.62	95.2240	95.2240	95.2240	0.00
12/08/2015	2030 On 05-November-15			Bond Future	8.53	97.4044	97.8650	97.4044	5,696.00
12/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	250	1	0	1	0.00
12/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	171	1	0	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
12/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	329	1	0	1	0.00
12/08/2015	2030 On 04-February-16			Bond Future	8.58	95.0681	95.5346	95.0681	400.00
12/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	1399	1	1	1	0.00
12/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	1322	1	1	1	0.00
12/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	1246	1	1	1	0.00
12/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 06-August-15			Bond Future	8.70	99.0854	99.0854	99.0854	0.00
12/08/2015	2032 On 05-November-15			Bond Future	8.62	97.2202	97.7152	97.2202	1,579.00
12/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	5456	6	5	6	0.00
12/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	5548	6	6	6	0.00
12/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	5364	6	5	6	0.00
12/08/2015	2032 On 04-February-16			Bond Future	8.66	98.8882	99.3896	98.8882	0.00
12/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	379	0	0	0	0.00
12/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	212	0	0	0	0.00
12/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	296	0	0	0	0.00
12/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 05-May-16			Bond Future	8.71	96.4980	97.0069	96.4980	0.00
12/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	2397	2	2	2	0.00
12/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	2317	2	2	2	0.00
12/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	2477	2	2	2	0.00
12/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 06-August-15			Bond Future	8.83	97.1657	97.1657	97.1657	0.00
12/08/2015	2037 On 05-November-15			Bond Future	8.74	99.4966	100.0422	99.4966	44,477.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	7360	8	7	8	0.00
12/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	7466	8	7	8	0.00
12/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	7255	8	7	8	0.00
12/08/2015	2037 On 04-February-16			Bond Future	8.78	96.9458	97.4987	96.9458	370.00
12/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	324	1	0	1	0.00
12/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	231	1	0	1	0.00
12/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	418	1	0	1	0.00
12/08/2015	2037 On 05-May-16			Bond Future	8.83	98.6788	99.2402	98.6788	0.00
12/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	1498	1	1	1	0.00
12/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	1677	1	2	1	0.00
12/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	1588	1	2	1	0.00
12/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 06-August-15			Bond Future	128.05	128.0515	128.0515	128.0515	0.00
12/08/2015	2038 On 05-November-15			Bond Future	130.10	130.1200	130.1026	130.1200	5,820.00
12/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3897	4	4	4	0.00
12/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3907	4	4	4	0.00
12/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3887	4	4	4	0.00
12/08/2015	2038 On 04-February-16			Bond Future	130.97	130.9875	130.9667	130.9875	0.00
12/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	43	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
12/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	33	0	0	0	0.00
12/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	23	0	0	0	0.00
12/08/2015	2044 On 06-August-15			Bond Future	8.88	98.9900	98.9900	98.9900	0.00
12/08/2015	2044 On 05-November-15			Bond Future	8.79	101.4233	101.9683	101.4233	14,593.00
12/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	5877	6	6	6	0.00
12/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	5763	6	6	6	0.00
12/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	5991	7	6	7	0.00
12/08/2015	2044 On 04-February-16			Bond Future	8.84	98.7805	99.3325	98.7805	0.00
12/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	1761	1	2	1	0.00
12/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	1562	1	2	1	0.00
12/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	1662	1	2	1	0.00
12/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 05-May-16			Bond Future	8.87	100.5464	101.1068	100.5464	0.00
12/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	1263	1	1	1	0.00
12/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	1163	1	1	1	0.00
12/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	1362	1	1	1	0.00
12/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2046 On 06-August-15			Bond Future	127.22	127.2188	127.2188	127.2188	0.00
12/08/2015	2046 On 05-November-15			Bond Future	128.13	128.1491	128.1335	128.1491	6,062.00
12/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4867	5	5	5	0.00
12/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4857	5	5	5	0.00
12/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4877	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	2046 On 04-February-16			Bond Future	130.34	130.3575	130.3385	130.3575	0.00
12/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2348	2	2	2	0.00
12/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2328	2	2	2	0.00
12/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2338	2	2	2	0.00
12/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2050 On 06-August-15			Bond Future	136.19	136.1880	136.1880	136.1880	0.00
12/08/2015	2050 On 05-November-15			Bond Future	138.37	138.3889	138.3720	138.3889	4,361.00
12/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6628	7	7	7	0.00
12/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6638	7	7	7	0.00
12/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6618	7	7	7	0.00
12/08/2015	2050 On 04-February-16			Bond Future	139.22	139.2391	139.2183	139.2391	0.00
12/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1218	1	1	1	0.00
12/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1208	1	1	1	0.00
12/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1228	1	1	1	0.00
12/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	AI03 On 09-March-16			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
12/08/2015	AL37 On 05-November-15			Index Future	468.03	466.9090	468.0290	466.9090	3.00
12/08/2015	AL37 On 04-February-16			Index Future	476.05	474.9130	476.0460	474.9130	0.00
12/08/2015	AL7T On 05-November-15			Index Future	555.15	552.9270	555.1450	552.9270	1.00
12/08/2015	AL7T On 04-February-16			Index Future	564.65	562.4060	564.6530	562.4060	0.00
12/08/2015	ALBI On 05-November-15			Index Future	507.87	505.8320	507.8680	505.8320	456.00
12/08/2015	ALBI On 04-February-16			Index Future	516.57	514.5030	516.5670	514.5030	152.00
12/08/2015	ALBI On 05-May-16			Index Future	525.78	523.6880	525.7830	523.6880	0.00
12/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C186 On 21-December-26			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
12/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	CS26 On 02-April-26			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
12/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/08/2015	EL28 On 06-August-15			Bond Future	127.41	127.4069	127.4069	127.4069	0.00
12/08/2015	EL28 On 05-November-15			Bond Future	127.97	127.9819	127.9674	127.9819	0.00
12/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	977	1	1	1	0.00
12/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	967	1	1	1	0.00
12/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	957	1	1	1	0.00
12/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	EL28 On 04-February-16			Bond Future	130.17	130.1876	130.1698	130.1876	0.00
12/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1180	1	1	1	0.00
12/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1160	1	1	1	0.00
12/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1170	1	1	1	0.00
12/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 06-August-15			Bond Future	9.72	84.3415	84.3415	84.3415	0.00
12/08/2015	ES33 On 05-November-15			Bond Future	9.65	82.5472	82.9771	82.5472	6,441.00
12/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4956	5	5	5	0.00
12/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5036	5	5	5	0.00
12/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4877	5	5	5	0.00
12/08/2015	ES33 On 04-February-16			Bond Future	9.73	83.9633	84.3989	83.9633	0.00
12/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1825	1	2	1	0.00
12/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1963	2	2	2	0.00
12/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1894	1	2	1	0.00
12/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 04-February-16	9.99	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
12/08/2015	ES33 On 05-May-16			Bond Future	9.80	81.6728	82.1149	81.6728	0.00
12/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	1324	1	1	1	0.00
12/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1462	1	1	1	0.00
12/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	1393	1	1	1	0.00
12/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	GOVI On 05-November-15			GOVI	503.54	501.6770	503.5410	501.6770	441.00
12/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	264590	28	26	28	0.00
12/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	264690	28	26	28	0.00
12/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	264490	28	26	28	0.00
12/08/2015	GOVI On 04-February-16			GOVI	512.17	510.2760	512.1660	510.2760	26.00
12/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	1760	0	0	0	0.00
12/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	1560	0	0	0	0.00
12/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	1660	0	0	0	0.00
12/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	2	0	2	0.00
12/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	2	0	2	0.00
12/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	2	0	2	0.00
12/08/2015	GOVI On 05-May-16			GOVI	521.30	519.3850	521.3040	519.3850	0.00
12/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	33140	1	3	1	0.00
12/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	32940	1	3	1	0.00
12/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	33040	1	3	1	0.00
12/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
12/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
12/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
12/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/08/2015	IGOV On 05-November-15			Index Future	236.04	236.0550	236.0430	236.0550	973.00
12/08/2015	IGOV On 04-February-16			Index Future	240.10	240.1210	240.1040	240.1210	82.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	IGOV On 05-May-16			Index Future	244.41	244.4260	244.4070	244.4260	0.00
12/08/2015	ILBI On 05-November-15			Index Future	639.63	639.7220	639.6290	639.7220	0.00
12/08/2015	ILBI On 04-February-16			Index Future	650.61	650.7060	650.6100	650.7060	160.00
12/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
12/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
12/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	93.5400	93.5400	0.00
12/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	93.5100	93.5100	0.00
12/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
12/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.75	93.2200	93.2500	93.2200	2,000.00
12/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.1500	93.2100	93.1500	0.00
12/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.02	92.9400	92.9800	92.9400	0.00
12/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7300	92.7800	92.7300	0.00
12/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.5900	92.6300	92.5900	0.00
12/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.4800	92.5300	92.4800	0.00
12/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.3600	92.4000	92.3600	0.00
12/08/2015	R023 On 06-August-15			Bond Future	8.10	101.5190	101.5190	101.5190	0.00
12/08/2015	R023 On 05-November-15			Bond Future	8.01	99.7061	100.0830	99.7061	18,140.00
12/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1409	1	1	1	0.00
12/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1381	1	1	1	0.00
12/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1354	1	1	1	0.00
12/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1437	2	1	2	0.00
12/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1464	2	1	2	0.00
12/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1411	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	R023 On 04-February-16			Bond Future	8.06	101.4163	101.7975	101.4163	1,050.00
12/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1662	2	2	2	0.00
12/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1712	2	2	2	0.00
12/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1687	2	2	2	0.00
12/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2051	2	2	2	0.00
12/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2023	2	2	2	0.00
12/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	1995	2	2	2	0.00
12/08/2015	R023 On 05-May-16			Bond Future	8.10	99.2991	99.6856	99.2991	0.00
12/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2773	3	3	3	0.00
12/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2744	3	3	3	0.00
12/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2716	3	3	3	0.00
12/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	1984	2	2	2	0.00
12/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2006	2	2	2	0.00
12/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	1962	2	2	2	0.00
12/08/2015	R186 On 06-August-15			Bond Future	8.23	118.0167	118.0167	118.0167	0.00
12/08/2015	R186 On 05-November-15			Bond Future	8.15	120.5375	121.0503	120.5375	32,393.00
12/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3590	3	4	3	0.00
12/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2553	2	3	2	0.00
12/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2465	2	2	2	0.00
12/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	864	1	1	1	169.00
12/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	1186	1	1	1	674.00
12/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	3074	3	3	3	843.00
12/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5950	6	6	6	0.00
12/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6923	6	7	6	0.00
12/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2597	2	3	2	0.00
12/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	909	1	1	1	1,200.00
12/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2643	2	3	2	0.00
12/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3861	4	4	4	0.00
12/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	4139	4	4	4	0.00
12/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	1875	2	2	2	1,090.00
12/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	3520	4	4	4	0.00
12/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4277	5	4	5	0.00
12/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1183	1	1	1	6,308.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	1803	2	2	2	0.00
12/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1453	2	1	2	9,430.00
12/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	1735	2	2	2	0.00
12/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1064	1	1	1	4,666.00
12/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	955	1	1	1	4,667.00
12/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	476	1	0	1	843.00
12/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4155	5	4	5	0.00
12/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	1768	2	2	2	8,690.00
12/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	327	0	0	0	2,600.00
12/08/2015	R186 On 04-February-16			Bond Future	8.19	117.3061	117.8252	117.3061	5,365.00
12/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	1004	1	1	1	0.00
12/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	985	1	1	1	0.00
12/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	966	1	1	1	0.00
12/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	6599	7	7	7	0.00
12/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	6534	7	7	7	0.00
12/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	6664	7	7	7	0.00
12/08/2015	R186 On 05-May-16			Bond Future	8.23	119.4026	119.9293	119.4026	0.00
12/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	4198	4	4	4	0.00
12/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	4241	4	4	4	0.00
12/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	4155	4	4	4	0.00
12/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1649	2	2	2	0.00
12/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3348	4	3	4	0.00
12/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3281	4	3	4	0.00
12/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	6946	7	7	7	0.00
12/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3314	4	3	4	0.00
12/08/2015	R186 On 04-August-16			Bond Future	8.25	116.3182	116.8565	116.3182	0.00
12/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	5236	1	5	1	0.00
12/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	5324	1	5	1	0.00
12/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	5280	1	5	1	0.00
12/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	3466	0	3	0	0.00
12/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	3436	0	3	0	0.00
12/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	3406	0	3	0	0.00
12/08/2015	R197 On 06-August-15			Bond Future	293.45	293.4480	293.4480	293.4480	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
12/08/2015	R197 On 05-November-15			Bond Future	298.03	298.0790	298.0334	298.0790	927.00
12/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3043	3	3	3	0.00
12/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3023	3	3	3	0.00
12/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3033	3	3	3	0.00
12/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R197 On 04-February-16			Bond Future	296.81	296.8603	296.8069	296.8603	0.00
12/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	183	0	0	0	0.00
12/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	203	0	0	0	0.00
12/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	193	0	0	0	0.00
12/08/2015	R202 On 06-August-15			Bond Future	238.48	238.4810	238.4810	238.4810	0.00
12/08/2015	R202 On 05-November-15			Bond Future	242.47	242.5043	242.4721	242.5043	52,921.00
12/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3518	3	4	3	0.00
12/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3538	4	4	4	0.00
12/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3528	3	4	3	0.00
12/08/2015	R202 On 04-February-16			Bond Future	243.27	243.3075	243.2689	243.3075	0.00
12/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3279	3	3	3	0.00
12/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3259	3	3	3	0.00
12/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3269	3	3	3	0.00
12/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R203 On 06-August-15			Bond Future	7.24	105.2902	105.2902	105.2902	0.00
12/08/2015	R203 On 05-November-15			Bond Future	7.18	102.9623	103.0745	102.9623	14,092.00
12/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	5	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
12/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	5	0	0	0	0.00
12/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	6	0	0	0	0.00
12/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2065	2	2	2	0.00
12/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2082	2	2	2	0.00
12/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2047	2	2	2	0.00
12/08/2015	R203 On 04-February-16			Bond Future	7.22	104.7285	104.8405	104.7285	0.00
12/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	360	0	0	0	0.00
12/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	376	0	0	0	0.00
12/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	368	0	0	0	0.00
12/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	337	0	0	0	0.00
12/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	330	0	0	0	0.00
12/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	323	0	0	0	0.00
12/08/2015	R203 On 05-May-16			Bond Future	7.22	102.4299	102.5423	102.4299	0.00
12/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	548	0	1	0	0.00
12/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	535	0	1	0	0.00
12/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	541	0	1	0	0.00
12/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	507	1	1	1	0.00
12/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	496	1	0	1	0.00
12/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	501	1	1	1	0.00
12/08/2015	R204 On 06-August-15			Bond Future	7.57	102.3905	102.3905	102.3905	0.00
12/08/2015	R204 On 05-November-15			Bond Future	7.50	104.2760	104.4627	104.2760	18,489.00
12/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	9	0	0	0	0.00
12/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	8	0	0	0	0.00
12/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	9	0	0	0	0.00
12/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3520	4	4	4	0.00
12/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3491	4	3	4	0.00
12/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3548	4	4	4	0.00
12/08/2015	R204 On 04-February-16			Bond Future	7.55	102.0273	102.2150	102.0273	0.00
12/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	697	1	1	1	0.00
12/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	685	1	1	1	0.00
12/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	672	1	1	1	0.00
12/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	815	1	1	1	0.00
12/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	828	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
12/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	802	1	1	1	0.00
12/08/2015	R204 On 05-May-16			Bond Future	7.58	103.8505	104.0401	103.8505	0.00
12/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1248	1	1	1	0.00
12/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1234	1	1	1	0.00
12/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1221	1	1	1	0.00
12/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	844	1	1	1	0.00
12/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	835	1	1	1	0.00
12/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	854	1	1	1	0.00
12/08/2015	R207 On 06-August-15			Bond Future	7.77	98.6270	98.6270	98.6270	0.00
12/08/2015	R207 On 05-November-15			Bond Future	7.70	100.4914	100.7408	100.4914	37,422.00
12/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	941	1	1	1	0.00
12/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	979	1	1	1	0.00
12/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	960	1	1	1	0.00
12/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	557	0	1	0	19.00
12/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	468	0	0	0	53.00
12/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	787	1	1	1	0.00
12/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1400	2	1	2	0.00
12/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	756	1	1	1	0.00
12/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1242	1	1	1	0.00
12/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	771	1	1	1	0.00
12/08/2015	R207 On 04-February-16			Bond Future	7.75	98.5730	98.8247	98.5730	0.00
12/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	439	0	0	0	43.00
12/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	683	1	1	1	0.00
12/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	709	1	1	1	0.00
12/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	696	1	1	1	19.00
12/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1523	2	2	2	0.00
12/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1503	2	2	2	0.00
12/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1544	2	2	2	0.00
12/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2037	2	2	2	0.00
12/08/2015	R207 On 05-May-16			Bond Future	7.79	100.3347	100.5893	100.3347	0.00
12/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1498	1	1	1	0.00
12/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1465	1	1	1	0.00
12/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	1045	1	1	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1481	1	1	1	0.00
12/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1300	1	1	1	0.00
12/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1285	1	1	1	0.00
12/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1771	2	2	2	0.00
12/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1314	1	1	1	0.00
12/08/2015	R207 On 04-August-16			Bond Future	7.82	98.5542	98.8151	98.5542	0.00
12/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1793	0	2	0	0.00
12/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1827	0	2	0	0.00
12/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1810	0	2	0	0.00
12/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1299	0	1	0	0.00
12/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1287	0	1	0	0.00
12/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1275	0	1	0	0.00
12/08/2015	R208 On 06-August-15			Bond Future	7.90	97.3095	97.3095	97.3095	0.00
12/08/2015	R208 On 05-November-15			Bond Future	7.82	95.8292	96.1264	95.8292	40,366.00
12/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2962	3	3	3	0.00
12/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	912	1	1	1	0.00
12/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	932	1	1	1	0.00
12/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	893	1	1	1	0.00
12/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	220	0	0	0	2,200.00
12/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1194	1	1	1	0.00
12/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1171	1	1	1	0.00
12/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1217	1	1	1	0.00
12/08/2015	R208 On 04-February-16			Bond Future	7.87	97.4732	97.7735	97.4732	0.00
12/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1134	1	1	1	0.00
12/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	1115	1	1	1	0.00
12/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1152	1	1	1	0.00
12/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1630	2	2	2	0.00
12/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1608	2	2	2	0.00
12/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1586	2	2	2	0.00
12/08/2015	R208 On 05-May-16			Bond Future	7.90	95.8134	96.1176	95.8134	0.00
12/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1915	2	2	2	0.00
12/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1936	2	2	2	0.00
12/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1957	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
12/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1566	2	2	2	0.00
12/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1549	2	2	2	0.00
12/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1584	2	2	2	0.00
12/08/2015	R209 On 06-August-15			Bond Future	8.76	78.5072	78.5072	78.5072	0.00
12/08/2015	R209 On 05-November-15			Bond Future	8.67	77.2581	77.7099	77.2581	24,850.00
12/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	5042	5	5	5	0.00
12/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	476	0	0	0	0.00
12/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1619	1	2	1	900.00
12/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	490	0	0	0	0.00
12/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	504	0	1	0	0.00
12/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	4546	4	5	4	0.00
12/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6015	6	6	6	0.00
12/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	2977	3	3	3	0.00
12/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	720	1	1	1	900.00
12/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6087	6	6	6	0.00
12/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	5942	6	6	6	0.00
12/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	872	1	1	1	640.00
12/08/2015	R209 On 04-February-16			Bond Future	8.71	78.5836	79.0414	78.5836	400.00
12/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	3282	3	3	3	0.00
12/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	3321	3	3	3	0.00
12/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	3362	3	3	3	0.00
12/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6988	7	7	7	0.00
12/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3004	3	3	3	0.00
12/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3079	3	3	3	0.00
12/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1116	1	1	1	2,200.00
12/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3041	3	3	3	0.00
12/08/2015	R209 On 05-May-16			Bond Future	8.75	76.8384	77.3032	76.8384	0.00
12/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4960	5	5	5	0.00
12/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	5003	5	5	5	0.00
12/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4917	5	5	5	0.00
12/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3077	3	3	3	0.00
12/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3046	3	3	3	0.00
12/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3107	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
12/08/2015	R210 On 06-August-15			Bond Future	182.57	182.5665	182.5665	182.5665	0.00
12/08/2015	R210 On 05-November-15			Bond Future	183.45	183.4772	183.4495	183.4772	1,698.00
12/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1449	1	1	1	0.00
12/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1459	1	1	1	0.00
12/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1439	1	1	1	0.00
12/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R210 On 04-February-16			Bond Future	186.61	186.6392	186.6066	186.6392	0.00
12/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1617	2	2	2	0.00
12/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1597	2	2	2	0.00
12/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1607	2	2	2	0.00
12/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 06-August-15			Bond Future	134.31	134.3076	134.3076	134.3076	0.00
12/08/2015	R211 On 05-November-15			Bond Future	136.44	136.4664	136.4376	136.4664	0.00
12/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1448	1	1	1	0.00
12/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1438	1	1	1	0.00
12/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1428	1	1	1	0.00
12/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 04-February-16			Bond Future	137.09	137.1217	137.0891	137.1217	1,120.00
12/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1901	2	2	2	0.00
12/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1921	2	2	2	0.00
12/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1911	2	2	2	0.00
12/08/2015	R212 On 06-August-15			Bond Future	141.33	141.3343	141.3343	141.3343	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
12/08/2015	R212 On 05-November-15			Bond Future	143.55	143.5706	143.5476	143.5706	928.00
12/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2452	2	2	2	0.00
12/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2462	2	2	2	0.00
12/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2442	2	2	2	0.00
12/08/2015	R212 On 04-February-16			Bond Future	144.16	144.1827	144.1559	144.1827	0.00
12/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1844	2	2	2	0.00
12/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1854	2	2	2	0.00
12/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1834	2	2	2	0.00
12/08/2015	R213 On 06-August-15			Bond Future	8.64	89.2440	89.2440	89.2440	0.00
12/08/2015	R213 On 05-November-15			Bond Future	8.56	87.7228	88.1676	87.7228	19,120.00
12/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	292	0	0	0	0.00
12/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	311	0	0	0	0.00
12/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	301	0	0	0	0.00
12/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	6912	7	7	7	0.00
12/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	6761	7	7	7	0.00
12/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	6836	7	7	7	0.00
12/08/2015	R213 On 04-February-16			Bond Future	8.61	89.2274	89.6780	89.2274	0.00
12/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3586	3	4	3	0.00
12/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3629	3	4	3	0.00
12/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3546	3	4	3	0.00
12/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2544	3	3	3	0.00
12/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2512	3	3	3	0.00
12/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2578	3	3	3	0.00
12/08/2015	R213 On 05-May-16			Bond Future	8.65	87.2728	87.7301	87.2728	0.00
12/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	4112	4	4	4	0.00
12/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	4150	4	4	4	0.00
12/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	4191	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3393	4	3	4	0.00
12/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3428	4	3	4	0.00
12/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3360	4	3	4	0.00
12/08/2015	R214 On 06-August-15			Bond Future	8.80	79.6661	79.6661	79.6661	0.00
12/08/2015	R214 On 05-November-15			Bond Future	8.71	78.3719	78.8507	78.3719	12,095.00
12/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	459	0	0	0	0.00
12/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	487	0	0	0	0.00
12/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	473	0	0	0	0.00
12/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	6788	7	7	7	0.00
12/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	6708	7	7	7	0.00
12/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	6628	7	7	7	0.00
12/08/2015	R214 On 04-February-16			Bond Future	8.75	79.7161	80.2014	79.7161	4,620.00
12/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	1094	1	1	1	0.00
12/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	1115	1	1	1	0.00
12/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	1075	1	1	1	0.00
12/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	7600	8	8	8	0.00
12/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	7673	8	8	8	0.00
12/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	7748	8	8	8	0.00
12/08/2015	R214 On 05-May-16			Bond Future	8.78	77.8451	78.3379	77.8451	0.00
12/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	5097	5	5	5	0.00
12/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	5187	5	5	5	0.00
12/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	5142	5	5	5	0.00
12/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3403	4	3	4	0.00
12/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3369	4	3	4	0.00
12/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3436	4	3	4	0.00
12/08/2015	R248 On 06-August-15			Bond Future	8.87	102.6417	102.6417	102.6417	0.00
12/08/2015	R248 On 05-November-15			Bond Future	8.78	100.7814	101.3426	100.7814	47,865.00
12/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	9108	10	9	10	0.00
12/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	8984	10	9	10	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
12/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	8861	9	9	9	0.00
12/08/2015	R248 On 04-February-16			Bond Future	8.83	102.5100	103.0788	102.5100	0.00
12/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	1682	1	2	1	0.00
12/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	1887	1	2	1	0.00
12/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	1785	1	2	1	0.00
12/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 05-May-16			Bond Future	8.86	99.9056	100.4829	99.9056	0.00
12/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	1310	1	1	1	0.00
12/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	1514	1	2	1	0.00
12/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	1412	1	1	1	0.00
12/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00