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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/10/2015 TO: 07/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	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
07/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	2025 On 05-November-15			Bond Future	122.36	122.1850	122.3644	122.1850	612.00
07/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	626	1	1	1	0.00
07/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	636	1	1	1	0.00
07/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	646	1	1	1	0.00
07/10/2015	2025 On 04-February-16			Bond Future	123.19	123.0042	123.1853	123.0042	0.00
07/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	2805	3	3	3	0.00
07/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2815	3	3	3	0.00
07/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	2825	3	3	3	0.00
07/10/2015	2030 On 05-November-15			Bond Future	8.59	96.8040	97.3723	96.8040	9,973.00
07/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	743	1	1	1	0.00
07/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	663	1	1	1	0.00
07/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	822	1	1	1	0.00
07/10/2015	2030 On 04-February-16			Bond Future	8.65	94.4054	94.9819	94.4054	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	846	0	1	0	0.00
07/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	770	0	1	0	0.00
07/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	693	0	1	0	0.00
07/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 05-November-15			Bond Future	8.66	96.7119	97.3225	96.7119	2,982.00
07/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	5849	6	6	6	0.00
07/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	5940	7	6	7	0.00
07/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	5757	6	6	6	0.00
07/10/2015	2032 On 04-February-16			Bond Future	8.72	98.3184	98.9378	98.3184	0.00
07/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	240	1	0	1	0.00
07/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	156	1	0	1	0.00
07/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	73	1	0	1	0.00
07/10/2015	2032 On 05-May-16			Bond Future	8.76	95.9026	96.5325	95.9026	0.00
07/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1922	1	2	1	0.00
07/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1843	1	2	1	0.00
07/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	2002	1	2	1	0.00
07/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-November-15			Bond Future	101.93	101.8621	101.9268	101.8621	0.00
07/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	473	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
07/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	483	1	0	1	0.00
07/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	463	1	0	1	0.00
07/10/2015	2033 On 04-February-16			Bond Future	103.63	103.5624	103.6269	103.5624	0.00
07/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1217	1	1	1	0.00
07/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1227	1	1	1	0.00
07/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1237	1	1	1	0.00
07/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-May-16			Bond Future	104.48	104.4161	104.4812	104.4161	0.00
07/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2081	2	2	2	0.00
07/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2071	2	2	2	0.00
07/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2091	2	2	2	0.00
07/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 05-November-15			Bond Future	8.82	98.6774	99.3023	98.6774	49,825.00
07/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8100	9	8	9	0.00
07/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8206	9	8	9	0.00
07/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	7995	9	8	9	0.00
07/10/2015	2037 On 04-February-16			Bond Future	8.87	96.0595	96.6934	96.0595	370.00
07/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1129	2	1	2	0.00
07/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1036	2	1	2	0.00
07/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1223	2	1	2	0.00
07/10/2015	2037 On 05-May-16			Bond Future	8.92	97.7619	98.4066	97.7619	0.00
07/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	664	0	1	0	0.00
07/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	844	0	1	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
07/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	754	0	1	0	0.00
07/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 05-November-15			Bond Future	126.31	125.3420	126.3051	125.3420	7,604.00
07/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7705	9	8	9	0.00
07/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7695	9	8	9	0.00
07/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7685	9	8	9	0.00
07/10/2015	2038 On 04-February-16			Bond Future	127.04	126.0614	127.0392	126.0614	0.00
07/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3961	5	4	5	0.00
07/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3971	5	4	5	0.00
07/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3951	5	4	5	0.00
07/10/2015	2044 On 05-November-15			Bond Future	8.84	100.7642	101.4506	100.7642	17,516.00
07/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6395	7	6	7	0.00
07/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6281	7	6	7	0.00
07/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	6508	7	7	7	0.00
07/10/2015	2044 On 04-February-16			Bond Future	8.89	98.0558	98.7523	98.0558	0.00
07/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	1181	0	1	0	0.00
07/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	982	0	1	0	0.00
07/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	1082	0	1	0	0.00
07/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00

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07/10/2015	2044 On 05-May-16			Bond Future	8.93	99.7936	100.5019	99.7936	0.00
07/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	658	0	1	0	0.00
07/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	558	0	1	0	0.00
07/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	757	0	1	0	0.00
07/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 05-November-15			Bond Future	124.96	124.6094	124.9615	124.6094	6,943.00
07/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	8039	8	8	8	0.00
07/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	8029	8	8	8	0.00
07/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	8049	8	8	8	0.00
07/10/2015	2046 On 04-February-16			Bond Future	127.05	126.6895	127.0459	126.6895	0.00
07/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	964	1	1	1	0.00
07/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	954	1	1	1	0.00
07/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	944	1	1	1	0.00
07/10/2015	2050 On 05-November-15			Bond Future	132.98	132.2605	132.9787	132.2605	5,431.00
07/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	12021	13	12	13	0.00
07/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12031	13	12	13	0.00
07/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	12011	13	12	13	0.00
07/10/2015	2050 On 04-February-16			Bond Future	133.67	132.9397	133.6683	132.9397	0.00
07/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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07/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	4342	5	4	5	0.00
07/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	4332	5	4	5	0.00
07/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	4322	5	4	5	0.00
07/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	AL37 On 05-November-15			Index Future	469.33	467.7020	469.3260	467.7020	3.00
07/10/2015	AL37 On 04-February-16			Index Future	477.12	475.4680	477.1150	475.4680	0.00
07/10/2015	AL7T On 05-November-15			Index Future	554.68	551.8460	554.6780	551.8460	1.00
07/10/2015	AL7T On 04-February-16			Index Future	563.88	561.0090	563.8840	561.0090	0.00
07/10/2015	ALBI On 05-November-15			Index Future	507.17	504.4490	507.1680	504.4490	459.00
07/10/2015	ALBI On 04-February-16			Index Future	515.59	512.8250	515.5860	512.8250	146.00
07/10/2015	ALBI On 05-May-16			Index Future	524.71	521.8990	524.7090	521.8990	0.00
07/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C040 On 06-October-15			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
07/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C226 On 25-January-23			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
07/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2015	EL28 On 05-November-15			Bond Future	125.48	124.7250	125.4816	124.7250	0.00
07/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1518	2	2	2	0.00
07/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1528	2	2	2	0.00
07/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1508	2	2	2	0.00
07/10/2015	EL28 On 04-February-16			Bond Future	127.57	126.8069	127.5747	126.8069	0.00
07/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1425	2	1	2	0.00
07/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1435	2	1	2	0.00
07/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1415	2	1	2	0.00
07/10/2015	ES33 On 05-November-15			Bond Future	9.68	82.1954	82.7980	82.1954	6,561.00
07/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 05-November-15	9.01	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
07/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5135	6	5	6	0.00
07/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5215	6	5	6	0.00
07/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5056	6	5	6	0.00
07/10/2015	ES33 On 04-February-16			Bond Future	9.76	83.5607	84.1723	83.5607	0.00
07/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1599	1	2	1	0.00
07/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1737	1	2	1	0.00
07/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1668	1	2	1	0.00
07/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 05-May-16			Bond Future	9.83	81.2501	81.8721	81.2501	0.00
07/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	1081	0	1	0	0.00
07/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1219	1	1	1	0.00
07/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	1150	1	1	1	0.00
07/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	GOVI On 05-November-15			GOVI	503.20	500.6730	503.2030	500.6730	451.00
07/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	267970	29	27	29	0.00
07/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	268070	29	27	29	0.00
07/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	267870	29	27	29	0.00
07/10/2015	GOVI On 04-February-16			GOVI	511.56	508.9860	511.5550	508.9860	26.00
07/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	4350	3	0	3	0.00
07/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	4550	3	0	3	0.00
07/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	4450	3	0	3	0.00
07/10/2015	GOVI On 05-May-16			GOVI	520.61	517.9910	520.6070	517.9910	0.00
07/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	26170	0	3	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
07/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	25970	0	3	0	0.00
07/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	26070	0	3	0	0.00
07/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
07/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
07/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2015	IGOV On 05-November-15			Index Future	231.39	230.7060	231.3850	230.7060	971.00
07/10/2015	IGOV On 04-February-16			Index Future	235.24	234.5550	235.2440	234.5550	82.00
07/10/2015	IGOV On 05-May-16			Index Future	239.43	238.7240	239.4250	238.7240	0.00
07/10/2015	ILBI On 05-November-15			Index Future	628.02	625.9320	628.0150	625.9320	0.00
07/10/2015	ILBI On 04-February-16			Index Future	638.71	636.5960	638.7130	636.5960	163.00
07/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.73	99.7638	99.7298	99.7638	0.00
07/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.66	99.7397	99.6608	99.7397	0.00
07/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.62	98.8270	98.6202	98.8270	0.00
07/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.69	100.0304	99.6863	100.0304	0.00
07/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
07/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
07/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.43	93.5700	93.5700	93.5700	0.00
07/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.50	93.5000	93.5000	93.5000	0.00
07/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	2,000.00
07/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	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
07/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
07/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
07/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
07/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
07/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
07/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
07/10/2015	R023 On 05-November-15			Bond Future	8.00	99.6226	100.1551	99.6226	14,033.00
07/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	845	1	1	1	0.00
07/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	818	1	1	1	0.00
07/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	791	1	1	1	0.00
07/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	802	1	1	1	0.00
07/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	829	1	1	1	0.00
07/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	775	1	1	1	0.00
07/10/2015	R023 On 04-February-16			Bond Future	8.06	101.2774	101.8174	101.2774	1,050.00
07/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1367	1	1	1	0.00
07/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1416	1	1	1	0.00
07/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1391	1	1	1	0.00
07/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1735	2	2	2	0.00
07/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1707	2	2	2	0.00
07/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1679	2	2	2	0.00
07/10/2015	R023 On 05-May-16			Bond Future	8.10	99.1424	99.6914	99.1424	0.00
07/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2531	2	3	2	0.00
07/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2502	2	3	2	0.00
07/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2473	2	2	2	0.00
07/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1735	2	2	2	0.00
07/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1757	2	2	2	0.00
07/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1714	2	2	2	0.00
07/10/2015	R186 On 05-November-15			Bond Future	8.17	120.2061	120.8288	120.2061	32,663.00
07/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2616	2	3	2	200.00
07/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4597	4	5	4	0.00
07/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1504	1	2	1	0.00
07/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1415	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
07/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	175	0	0	0	169.00
07/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	345	0	0	0	674.00
07/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	2050	2	2	2	843.00
07/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	644	0	1	0	200.00
07/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	5310	5	5	5	0.00
07/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6398	6	6	6	0.00
07/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	196	0	0	0	1,200.00
07/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1550	1	2	1	0.00
07/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1597	1	2	1	0.00
07/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2921	2	3	2	650.00
07/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	3238	3	3	3	0.00
07/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1047	1	1	1	1,090.00
07/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	3810	4	4	4	0.00
07/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	2900	3	3	3	0.00
07/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	431	1	0	1	6,308.00
07/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	100	0	0	0	10,200.00
07/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	976	1	1	1	0.00
07/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	650	1	1	1	9,430.00
07/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	910	1	1	1	0.00
07/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	346	1	0	1	4,666.00
07/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	275	0	0	0	4,667.00
07/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	943	1	1	1	8,650.00
07/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	57	0	0	0	2,283.00
07/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3664	4	4	4	0.00
07/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2050	3	2	3	0.00
07/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	23	0	0	0	2,600.00
07/10/2015	R186 On 04-February-16			Bond Future	8.23	116.9052	117.5366	116.9052	5,365.00
07/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4940	5	5	5	0.00
07/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	537	0	1	0	0.00
07/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	523	0	1	0	0.00
07/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	510	0	1	0	0.00
07/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6426	7	6	7	0.00
07/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	927	1	1	1	6,700.00
07/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6356	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6496	7	6	7	0.00
07/10/2015	R186 On 05-May-16			Bond Future	8.27	118.9761	119.6180	118.9761	0.00
07/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3540	3	4	3	0.00
07/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3581	3	4	3	0.00
07/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3499	3	3	3	0.00
07/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1171	1	1	1	0.00
07/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3003	3	3	3	0.00
07/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	2932	3	3	3	0.00
07/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	6779	7	7	7	0.00
07/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	2968	3	3	3	0.00
07/10/2015	R186 On 04-August-16			Bond Future	8.30	115.8287	116.4802	115.8287	0.00
07/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4542	4	5	4	0.00
07/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4625	4	5	4	0.00
07/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4583	4	5	4	0.00
07/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3148	4	3	4	0.00
07/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3115	4	3	4	0.00
07/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3083	3	3	3	0.00
07/10/2015	R197 On 05-November-15			Bond Future	294.14	293.5642	294.1423	293.5642	927.00
07/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	858	1	1	1	0.00
07/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	868	1	1	1	0.00
07/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	848	1	1	1	0.00
07/10/2015	R197 On 04-February-16			Bond Future	292.69	292.1098	292.6942	292.1098	0.00
07/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4296	5	4	5	0.00
07/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4316	5	4	5	0.00
07/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4306	5	4	5	0.00
07/10/2015	R202 On 05-November-15			Bond Future	238.77	238.2920	238.7746	238.2920	53,917.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	7215	8	7	8	0.00
07/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	7235	8	7	8	0.00
07/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	7225	8	7	8	0.00
07/10/2015	R202 On 04-February-16			Bond Future	239.38	238.8940	239.3825	238.8940	0.00
07/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	608	1	1	1	0.00
07/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	618	1	1	1	0.00
07/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	628	1	1	1	0.00
07/10/2015	R203 On 05-November-15			Bond Future	6.98	103.2381	103.4236	103.2381	15,930.00
07/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1710	2	2	2	0.00
07/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1728	2	2	2	0.00
07/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1692	2	2	2	0.00
07/10/2015	R203 On 04-February-16			Bond Future	7.03	104.9529	105.1402	104.9529	0.00
07/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	469	0	0	0	0.00
07/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	490	0	0	0	0.00
07/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	479	0	0	0	0.00
07/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	146	0	0	0	0.00
07/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	142	0	0	0	0.00
07/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	137	0	0	0	0.00
07/10/2015	R203 On 05-May-16			Bond Future	6.99	102.6421	102.8320	102.6421	0.00
07/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	629	1	1	1	0.00
07/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	612	1	1	1	0.00
07/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	621	1	1	1	0.00
07/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	295	0	0	0	0.00
07/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	287	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
07/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	291	0	0	0	0.00
07/10/2015	R204 On 05-November-15			Bond Future	7.36	104.5679	104.8456	104.5679	24,711.00
07/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3128	3	3	3	0.00
07/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3099	3	3	3	0.00
07/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3157	3	3	3	0.00
07/10/2015	R204 On 04-February-16			Bond Future	7.42	102.2685	102.5495	102.2685	0.00
07/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	720	1	1	1	0.00
07/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	705	1	1	1	0.00
07/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	691	1	1	1	0.00
07/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	501	1	1	1	0.00
07/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	512	1	1	1	0.00
07/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	490	1	0	1	0.00
07/10/2015	R204 On 05-May-16			Bond Future	7.45	104.0800	104.3653	104.0800	0.00
07/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1296	1	1	1	0.00
07/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1281	1	1	1	0.00
07/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1266	1	1	1	0.00
07/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	565	1	1	1	0.00
07/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	557	1	1	1	0.00
07/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	574	1	1	1	0.00
07/10/2015	R207 On 05-November-15			Bond Future	7.63	100.6290	100.9767	100.6290	40,921.00
07/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	717	1	1	1	0.00
07/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	761	1	1	1	0.00
07/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	739	1	1	1	0.00
07/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	302	0	0	0	19.00
07/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	222	0	0	0	53.00
07/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	328	1	0	1	0.00
07/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	918	1	1	1	0.00
07/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	302	0	0	0	0.00
07/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	752	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
07/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	315	0	0	0	0.00
07/10/2015	R207 On 04-February-16			Bond Future	7.69	98.6590	99.0112	98.6590	0.00
07/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	313	0	0	0	43.00
07/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	546	0	1	0	0.00
07/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	572	0	1	0	0.00
07/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	559	0	1	0	19.00
07/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1200	1	1	1	0.00
07/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1180	1	1	1	0.00
07/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1220	1	1	1	0.00
07/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1724	2	2	2	0.00
07/10/2015	R207 On 05-May-16			Bond Future	7.74	100.4069	100.7647	100.4069	0.00
07/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1420	1	1	1	0.00
07/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1385	1	1	1	0.00
07/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	947	1	1	1	43.00
07/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1402	1	1	1	0.00
07/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1045	1	1	1	0.00
07/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1032	1	1	1	0.00
07/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1497	2	1	2	0.00
07/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1059	1	1	1	0.00
07/10/2015	R207 On 04-August-16			Bond Future	7.78	98.5809	98.9436	98.5809	0.00
07/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1689	2	2	2	0.00
07/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1724	2	2	2	0.00
07/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1707	2	2	2	0.00
07/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1067	1	1	1	0.00
07/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1055	1	1	1	0.00
07/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1044	1	1	1	0.00
07/10/2015	R208 On 05-November-15			Bond Future	7.78	95.8781	96.2948	95.8781	40,181.00
07/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2929	3	3	3	0.00
07/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	553	0	1	0	0.00
07/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	573	0	1	0	0.00
07/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	533	0	1	0	0.00
07/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	18	0	0	0	2,200.00
07/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	666	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
07/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	644	1	1	1	0.00
07/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	689	1	1	1	0.00
07/10/2015	R208 On 04-February-16			Bond Future	7.84	97.4706	97.8930	97.4706	0.00
07/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	940	1	1	1	0.00
07/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	921	1	1	1	0.00
07/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	958	1	1	1	0.00
07/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1317	2	1	2	0.00
07/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1295	2	1	2	0.00
07/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1272	2	1	2	0.00
07/10/2015	R208 On 05-May-16			Bond Future	7.88	95.7955	96.2248	95.7955	0.00
07/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1772	2	2	2	0.00
07/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1793	2	2	2	0.00
07/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1815	2	2	2	0.00
07/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1316	2	1	2	0.00
07/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1300	2	1	2	0.00
07/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1334	2	1	2	0.00
07/10/2015	R209 On 05-November-15			Bond Future	8.74	76.6469	77.2034	76.6469	24,850.00
07/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3988	4	4	4	0.00
07/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	34	0	0	0	0.00
07/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	543	0	1	0	900.00
07/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2497	2	2	2	0.00
07/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	36	0	0	0	0.00
07/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	39	0	0	0	0.00
07/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3427	3	3	3	0.00
07/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6067	7	6	7	0.00
07/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	172	0	0	0	900.00
07/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2408	3	2	3	0.00
07/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	504	1	1	1	500.00
07/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6151	7	6	7	0.00
07/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	5983	7	6	7	0.00
07/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	260	0	0	0	0.00
07/10/2015	R209 On 04-February-16			Bond Future	8.79	77.9201	78.4847	77.9201	400.00
07/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2379	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
07/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2452	2	2	2	0.00
07/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2415	2	2	2	0.00
07/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	6035	6	6	6	0.00
07/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2652	3	3	3	0.00
07/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2732	3	3	3	0.00
07/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	719	1	1	1	2,200.00
07/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2692	3	3	3	0.00
07/10/2015	R209 On 05-May-16			Bond Future	8.83	76.1507	76.7249	76.1507	0.00
07/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	4057	4	4	4	0.00
07/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	4099	4	4	4	0.00
07/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	4017	4	4	4	0.00
07/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2752	3	3	3	0.00
07/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2720	3	3	3	0.00
07/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2786	3	3	3	0.00
07/10/2015	R210 On 05-November-15			Bond Future	179.67	178.6951	179.6711	178.6951	2,894.00
07/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	2339	3	2	3	0.00
07/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	2329	3	2	3	0.00
07/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	2319	3	2	3	0.00
07/10/2015	R210 On 04-February-16			Bond Future	182.67	181.6776	182.6681	181.6776	0.00
07/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	2332	3	2	3	0.00
07/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	2342	3	2	3	0.00
07/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	2322	3	2	3	0.00
07/10/2015	R211 On 05-November-15			Bond Future	136.04	135.9624	136.0396	135.9624	0.00
07/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1050	1	1	1	0.00
07/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1040	1	1	1	0.00
07/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1030	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
07/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R211 On 04-February-16			Bond Future	136.61	136.5379	136.6149	136.5379	1,120.00
07/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2375	2	2	2	0.00
07/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2395	2	2	2	0.00
07/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2385	2	2	2	0.00
07/10/2015	R212 On 05-November-15			Bond Future	141.54	140.8460	141.5447	140.8460	928.00
07/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4455	5	4	5	0.00
07/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4465	5	4	5	0.00
07/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4445	5	4	5	0.00
07/10/2015	R212 On 04-February-16			Bond Future	142.05	141.3377	142.0465	141.3377	0.00
07/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3954	5	4	5	0.00
07/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3964	5	4	5	0.00
07/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3944	5	4	5	0.00
07/10/2015	R213 On 05-November-15			Bond Future	8.63	87.1068	87.6559	87.1068	21,426.00
07/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	11	0	0	0	0.00
07/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	12	0	0	0	0.00
07/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	11	0	0	0	0.00
07/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7142	8	7	8	0.00
07/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	6974	8	7	8	0.00
07/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7058	8	7	8	0.00
07/10/2015	R213 On 04-February-16			Bond Future	8.69	88.5536	89.1107	88.5536	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2708	2	3	2	0.00
07/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2748	2	3	2	0.00
07/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2669	2	3	2	0.00
07/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2233	3	2	3	0.00
07/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2199	2	2	2	0.00
07/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2269	3	2	3	0.00
07/10/2015	R213 On 05-May-16			Bond Future	8.73	86.5736	87.1399	86.5736	0.00
07/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3320	3	3	3	0.00
07/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3357	3	3	3	0.00
07/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3395	3	3	3	0.00
07/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3190	4	3	4	0.00
07/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3154	3	3	3	0.00
07/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3227	4	3	4	0.00
07/10/2015	R214 On 05-November-15			Bond Future	8.78	77.6762	78.2660	77.6762	15,693.00
07/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	27	0	0	0	0.00
07/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	31	0	0	0	0.00
07/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	29	0	0	0	0.00
07/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	6941	8	7	8	0.00
07/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	6849	7	7	7	0.00
07/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	6757	7	7	7	0.00
07/10/2015	R214 On 04-February-16			Bond Future	8.83	78.9664	79.5650	78.9664	4,620.00
07/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	534	0	1	0	0.00
07/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	548	0	1	0	0.00
07/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	521	0	1	0	0.00
07/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	7670	8	8	8	0.00
07/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	7749	8	8	8	0.00
07/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	7830	8	8	8	0.00
07/10/2015	R214 On 05-May-16			Bond Future	8.86	77.0701	77.6787	77.0701	0.00
07/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	4113	4	4	4	0.00
07/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	4198	4	4	4	0.00
07/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	4155	4	4	4	0.00
07/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3075	3	3	3	0.00
07/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3040	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
07/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3111	3	3	3	0.00
07/10/2015	R248 On 05-November-15			Bond Future	8.83	100.0570	100.8165	100.0570	48,520.00
07/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	9634	10	10	10	0.00
07/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	9510	10	10	10	0.00
07/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	9387	10	9	10	0.00
07/10/2015	R248 On 04-February-16			Bond Future	8.88	101.7190	102.4898	101.7190	3,750.00
07/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	1093	0	1	0	0.00
07/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	1298	1	1	1	0.00
07/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	1196	0	1	0	0.00
07/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 05-May-16			Bond Future	8.92	99.0851	99.8690	99.0851	0.00
07/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	696	0	1	0	0.00
07/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	900	0	1	0	0.00
07/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	798	0	1	0	0.00
07/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00