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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/10/2015 TO: 08/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	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
08/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	2025 On 05-November-15			Bond Future	122.65	122.3644	122.6482	122.3644	612.00
08/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	342	1	0	1	0.00
08/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	352	1	0	1	0.00
08/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	362	1	0	1	0.00
08/10/2015	2025 On 04-February-16			Bond Future	123.47	123.1853	123.4728	123.1853	0.00
08/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	2517	3	3	3	0.00
08/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2527	3	3	3	0.00
08/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	2537	3	3	3	0.00
08/10/2015	2030 On 05-November-15			Bond Future	8.64	97.3723	96.9825	97.3723	9,973.00
08/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1132	1	1	1	0.00
08/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1053	1	1	1	0.00
08/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1212	1	1	1	0.00
08/10/2015	2030 On 04-February-16			Bond Future	8.70	94.9819	94.5849	94.9819	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
08/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	449	1	0	1	0.00
08/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	373	1	0	1	0.00
08/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	296	1	0	1	0.00
08/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 05-November-15			Bond Future	8.71	97.3225	96.9035	97.3225	2,982.00
08/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6268	6	6	6	0.00
08/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6360	6	6	6	0.00
08/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6176	6	6	6	0.00
08/10/2015	2032 On 04-February-16			Bond Future	8.77	98.9378	98.5110	98.9378	0.00
08/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	666	0	1	0	0.00
08/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	583	0	1	0	0.00
08/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	499	0	0	0	0.00
08/10/2015	2032 On 05-May-16			Bond Future	8.82	96.5325	96.0971	96.5325	0.00
08/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1487	2	1	2	0.00
08/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1407	2	1	2	0.00
08/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1567	2	2	2	0.00
08/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-November-15			Bond Future	101.95	101.9268	101.9485	101.9268	0.00
08/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	452	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
08/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	462	0	0	0	0.00
08/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	442	0	0	0	0.00
08/10/2015	2033 On 04-February-16			Bond Future	103.65	103.6269	103.6481	103.6269	0.00
08/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1238	1	1	1	0.00
08/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1248	1	1	1	0.00
08/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1258	1	1	1	0.00
08/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-May-16			Bond Future	104.50	104.4812	104.5020	104.4812	0.00
08/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2102	2	2	2	0.00
08/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2092	2	2	2	0.00
08/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2112	2	2	2	0.00
08/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 05-November-15			Bond Future	8.87	99.3023	98.8408	99.3023	49,825.00
08/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8562	8	9	8	0.00
08/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8667	8	9	8	0.00
08/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8457	8	8	8	0.00
08/10/2015	2037 On 04-February-16			Bond Future	8.92	96.6934	96.2235	96.6934	370.00
08/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1599	1	2	1	0.00
08/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1506	1	2	1	0.00
08/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1693	1	2	1	0.00
08/10/2015	2037 On 05-May-16			Bond Future	8.97	98.4066	97.9273	98.4066	0.00
08/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	185	1	0	1	0.00
08/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	364	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
08/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	275	1	0	1	0.00
08/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 05-November-15			Bond Future	126.78	126.3051	126.7764	126.3051	7,604.00
08/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7234	8	7	8	0.00
08/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7224	8	7	8	0.00
08/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7214	8	7	8	0.00
08/10/2015	2038 On 04-February-16			Bond Future	127.52	127.0392	127.5172	127.0392	0.00
08/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3483	4	3	4	0.00
08/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3493	4	3	4	0.00
08/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3473	4	3	4	0.00
08/10/2015	2044 On 05-November-15			Bond Future	8.90	101.4506	100.8911	101.4506	17,516.00
08/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6954	6	7	6	0.00
08/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6840	6	7	6	0.00
08/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7068	7	7	7	0.00
08/10/2015	2044 On 04-February-16			Bond Future	8.95	98.7523	98.1827	98.7523	0.00
08/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	611	1	1	1	0.00
08/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	412	1	0	1	0.00
08/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	512	1	1	1	0.00
08/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00

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08/10/2015	2044 On 05-May-16			Bond Future	8.99	100.5019	99.9211	100.5019	0.00
08/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	77	1	0	1	0.00
08/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	1	0	1	0.00
08/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	176	1	0	1	0.00
08/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	22	0	0	0	0.00
08/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 05-November-15			Bond Future	125.26	124.9615	125.2610	124.9615	6,943.00
08/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	7739	8	8	8	0.00
08/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	7729	8	8	8	0.00
08/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	7749	8	8	8	0.00
08/10/2015	2046 On 04-February-16			Bond Future	127.35	127.0459	127.3493	127.0459	0.00
08/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	661	1	1	1	0.00
08/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	651	1	1	1	0.00
08/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	641	1	1	1	0.00
08/10/2015	2050 On 05-November-15			Bond Future	133.01	132.9787	133.0075	132.9787	5,431.00
08/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	11993	12	12	12	0.00
08/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12003	12	12	12	0.00
08/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	11983	12	12	12	0.00
08/10/2015	2050 On 04-February-16			Bond Future	133.70	133.6683	133.6965	133.6683	0.00
08/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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08/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	4314	4	4	4	0.00
08/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	4304	4	4	4	0.00
08/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	4294	4	4	4	0.00
08/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	AL37 On 05-November-15			Index Future	468.41	469.3260	468.4070	469.3260	3.00
08/10/2015	AL37 On 04-February-16			Index Future	476.18	477.1150	476.1770	477.1150	0.00
08/10/2015	AL7T On 05-November-15			Index Future	552.75	554.6780	552.7520	554.6780	1.00
08/10/2015	AL7T On 04-February-16			Index Future	561.92	563.8840	561.9220	563.8840	0.00
08/10/2015	ALBI On 05-November-15			Index Future	505.24	507.1680	505.2380	507.1680	459.00
08/10/2015	ALBI On 04-February-16			Index Future	513.62	515.5860	513.6190	515.5860	146.00
08/10/2015	ALBI On 05-May-16			Index Future	522.70	524.7090	522.7030	524.7090	0.00
08/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	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
08/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2015	EL28 On 05-November-15			Bond Future	125.51	125.4816	125.5097	125.4816	0.00
08/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1490	2	1	2	0.00
08/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1500	2	2	2	0.00
08/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1480	2	1	2	0.00
08/10/2015	EL28 On 04-February-16			Bond Future	127.60	127.5747	127.6022	127.5747	0.00
08/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1398	1	1	1	0.00
08/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1408	1	1	1	0.00
08/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1388	1	1	1	0.00
08/10/2015	ES33 On 05-November-15			Bond Future	9.73	82.7980	82.4047	82.7980	6,561.00
08/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	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
08/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5529	5	6	5	0.00
08/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5608	5	6	5	0.00
08/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5449	5	5	5	0.00
08/10/2015	ES33 On 04-February-16			Bond Future	9.82	84.1723	83.7717	84.1723	0.00
08/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1198	2	1	2	0.00
08/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1336	2	1	2	0.00
08/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1267	2	1	2	0.00
08/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	ES33 On 05-May-16			Bond Future	9.89	81.8721	81.4635	81.8721	0.00
08/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	673	1	1	1	0.00
08/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	810	1	1	1	0.00
08/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	741	1	1	1	0.00
08/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	GOVI On 05-November-15			GOVI	501.44	503.2030	501.4380	503.2030	451.00
08/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	285620	27	29	27	0.00
08/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	285720	27	29	27	0.00
08/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	285520	27	29	27	0.00
08/10/2015	GOVI On 04-February-16			GOVI	509.76	511.5550	509.7570	511.5550	26.00
08/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	22330	0	2	0	0.00
08/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	22530	0	2	0	0.00
08/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	22430	0	2	0	0.00
08/10/2015	GOVI On 05-May-16			GOVI	518.77	520.6070	518.7720	520.6070	0.00
08/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	7820	3	1	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
08/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	7620	3	1	3	0.00
08/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	7720	3	1	3	0.00
08/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
08/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
08/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2015	IGOV On 05-November-15			Index Future	231.70	231.3850	231.6980	231.3850	971.00
08/10/2015	IGOV On 04-February-16			Index Future	235.56	235.2440	235.5610	235.2440	82.00
08/10/2015	IGOV On 05-May-16			Index Future	239.75	239.4250	239.7460	239.4250	0.00
08/10/2015	ILBI On 05-November-15			Index Future	628.84	628.0150	628.8420	628.0150	0.00
08/10/2015	ILBI On 04-February-16			Index Future	639.55	638.7130	639.5530	638.7130	163.00
08/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.72	99.7298	99.7233	99.7298	0.00
08/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.65	99.6608	99.6510	99.6608	0.00
08/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.71	98.6202	98.7125	98.6202	0.00
08/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.99	99.6863	99.9859	99.6863	0.00
08/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
08/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
08/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.43	93.5700	93.5700	93.5700	0.00
08/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.50	93.5000	93.5000	93.5000	0.00
08/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	2,000.00
08/10/2015	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
08/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
08/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
08/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
08/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
08/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
08/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
08/10/2015	R023 On 05-November-15			Bond Future	8.05	100.1551	99.8582	100.1551	14,033.00
08/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	686	1	1	1	0.00
08/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	662	1	1	1	0.00
08/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	638	1	1	1	0.00
08/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	943	1	1	1	0.00
08/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	973	1	1	1	0.00
08/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	913	1	1	1	0.00
08/10/2015	R023 On 04-February-16			Bond Future	8.12	101.8174	101.5147	101.8174	1,050.00
08/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1223	1	1	1	0.00
08/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1269	1	1	1	0.00
08/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1246	1	1	1	0.00
08/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1894	2	2	2	0.00
08/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1864	2	2	2	0.00
08/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1835	2	2	2	0.00
08/10/2015	R023 On 05-May-16			Bond Future	8.16	99.6914	99.3823	99.6914	0.00
08/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2352	3	2	3	0.00
08/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2325	3	2	3	0.00
08/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2297	2	2	2	0.00
08/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1867	2	2	2	0.00
08/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1891	2	2	2	0.00
08/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1845	2	2	2	0.00
08/10/2015	R186 On 05-November-15			Bond Future	8.23	120.8288	120.3891	120.8288	32,663.00
08/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2272	3	2	3	200.00
08/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4184	5	4	5	0.00
08/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1243	2	1	2	0.00
08/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1163	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
08/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	120	0	0	0	169.00
08/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	251	0	0	0	674.00
08/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1742	2	2	2	843.00
08/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	494	1	0	1	200.00
08/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4886	5	5	5	0.00
08/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5965	6	6	6	0.00
08/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	136	0	0	0	1,200.00
08/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1285	2	1	2	0.00
08/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1327	2	1	2	0.00
08/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2561	3	3	3	650.00
08/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2864	3	3	3	0.00
08/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1235	1	1	1	1,090.00
08/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3245	3	3	3	0.00
08/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4195	4	4	4	0.00
08/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	526	0	1	0	6,308.00
08/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	127	0	0	0	10,200.00
08/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1155	1	1	1	0.00
08/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	781	1	1	1	9,430.00
08/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1080	1	1	1	0.00
08/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	426	0	0	0	4,666.00
08/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	341	0	0	0	4,667.00
08/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1117	1	1	1	8,650.00
08/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	73	0	0	0	2,283.00
08/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4043	4	4	4	0.00
08/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2340	2	2	2	0.00
08/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	30	0	0	0	2,600.00
08/10/2015	R186 On 04-February-16			Bond Future	8.28	117.5366	117.0887	117.5366	5,365.00
08/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4599	5	5	5	0.00
08/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	457	1	0	1	0.00
08/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	445	1	0	1	0.00
08/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	433	1	0	1	0.00
08/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6796	6	7	6	0.00
08/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1034	1	1	1	6,700.00
08/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6724	6	7	6	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
08/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6868	6	7	6	0.00
08/10/2015	R186 On 05-May-16			Bond Future	8.32	119.6180	119.1609	119.6180	0.00
08/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3290	4	3	4	0.00
08/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3329	4	3	4	0.00
08/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3251	3	3	3	0.00
08/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1052	1	1	1	0.00
08/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3212	3	3	3	0.00
08/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3138	3	3	3	0.00
08/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7118	7	7	7	0.00
08/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3175	3	3	3	0.00
08/10/2015	R186 On 04-August-16			Bond Future	8.37	116.4802	116.0161	116.4802	0.00
08/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4273	5	4	5	0.00
08/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4354	5	4	5	0.00
08/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4314	5	4	5	0.00
08/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3344	3	3	3	0.00
08/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3310	3	3	3	0.00
08/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3276	3	3	3	0.00
08/10/2015	R197 On 05-November-15			Bond Future	294.20	294.1423	294.2034	294.1423	927.00
08/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	797	1	1	1	0.00
08/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	807	1	1	1	0.00
08/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	787	1	1	1	0.00
08/10/2015	R197 On 04-February-16			Bond Future	292.75	292.6942	292.7540	292.6942	0.00
08/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4236	4	4	4	0.00
08/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4256	4	4	4	0.00
08/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4246	4	4	4	0.00
08/10/2015	R202 On 05-November-15			Bond Future	239.49	238.7746	239.4902	238.7746	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
08/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	6500	7	6	7	0.00
08/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	6520	7	7	7	0.00
08/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	6510	7	7	7	0.00
08/10/2015	R202 On 04-February-16			Bond Future	240.11	239.3825	240.1081	239.3825	0.00
08/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	118	0	0	0	0.00
08/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	98	0	0	0	0.00
08/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	108	0	0	0	0.00
08/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	1	0	1	0.00
08/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	1	0	1	0.00
08/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	1	0	1	0.00
08/10/2015	R203 On 05-November-15			Bond Future	7.04	103.4236	103.3166	103.4236	15,930.00
08/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1817	2	2	2	0.00
08/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1835	2	2	2	0.00
08/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1799	2	2	2	0.00
08/10/2015	R203 On 04-February-16			Bond Future	7.10	105.1402	105.0306	105.1402	0.00
08/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	397	0	0	0	0.00
08/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	416	0	0	0	0.00
08/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	406	0	0	0	0.00
08/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	183	0	0	0	0.00
08/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	178	0	0	0	0.00
08/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	173	0	0	0	0.00
08/10/2015	R203 On 05-May-16			Bond Future	7.08	102.8320	102.7194	102.8320	0.00
08/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	560	1	1	1	0.00
08/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	544	1	1	1	0.00
08/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	552	1	1	1	0.00
08/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	340	0	0	0	0.00
08/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	330	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
08/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	335	0	0	0	0.00
08/10/2015	R204 On 05-November-15			Bond Future	7.41	104.8456	104.6916	104.8456	24,711.00
08/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3282	3	3	3	0.00
08/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3253	3	3	3	0.00
08/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3311	3	3	3	0.00
08/10/2015	R204 On 04-February-16			Bond Future	7.48	102.5495	102.3920	102.5495	0.00
08/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	632	1	1	1	0.00
08/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	618	1	1	1	0.00
08/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	605	1	1	1	0.00
08/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	572	1	1	1	0.00
08/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	584	1	1	1	0.00
08/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	560	0	1	0	0.00
08/10/2015	R204 On 05-May-16			Bond Future	7.51	104.3653	104.2040	104.3653	0.00
08/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1194	1	1	1	0.00
08/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1179	1	1	1	0.00
08/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1165	1	1	1	0.00
08/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	625	1	1	1	0.00
08/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	616	1	1	1	0.00
08/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	634	1	1	1	0.00
08/10/2015	R207 On 05-November-15			Bond Future	7.68	100.9767	100.7834	100.9767	40,921.00
08/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	594	1	1	1	0.00
08/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	634	1	1	1	0.00
08/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	614	1	1	1	0.00
08/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	231	0	0	0	19.00
08/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	165	0	0	0	53.00
08/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	397	0	0	0	0.00
08/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1054	1	1	1	0.00
08/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	368	0	0	0	0.00
08/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	874	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
08/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	383	0	0	0	0.00
08/10/2015	R207 On 04-February-16			Bond Future	7.75	99.0112	98.8139	99.0112	0.00
08/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	263	0	0	0	43.00
08/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	471	1	0	1	0.00
08/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	495	1	0	1	0.00
08/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	483	1	0	1	19.00
08/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1322	1	1	1	0.00
08/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1300	1	1	1	0.00
08/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1343	1	1	1	0.00
08/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1872	2	2	2	0.00
08/10/2015	R207 On 05-May-16			Bond Future	7.80	100.7647	100.5629	100.7647	0.00
08/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1307	1	1	1	0.00
08/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1274	1	1	1	0.00
08/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	859	1	1	1	43.00
08/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1291	1	1	1	0.00
08/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1135	1	1	1	0.00
08/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1121	1	1	1	0.00
08/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1611	1	2	1	0.00
08/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1150	1	1	1	0.00
08/10/2015	R207 On 04-August-16			Bond Future	7.85	98.9436	98.7392	98.9436	0.00
08/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1571	2	2	2	0.00
08/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1604	2	2	2	0.00
08/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1588	2	2	2	0.00
08/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1154	1	1	1	0.00
08/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1141	1	1	1	0.00
08/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1129	1	1	1	0.00
08/10/2015	R208 On 05-November-15			Bond Future	7.83	96.2948	96.0624	96.2948	40,181.00
08/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2703	3	3	3	0.00
08/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	440	1	0	1	0.00
08/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	457	1	0	1	0.00
08/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	423	1	0	1	0.00
08/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	24	0	0	0	2,200.00
08/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	785	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
08/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	760	1	1	1	0.00
08/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	810	1	1	1	0.00
08/10/2015	R208 On 04-February-16			Bond Future	7.90	97.8930	97.6560	97.8930	0.00
08/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	832	1	1	1	0.00
08/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	815	1	1	1	0.00
08/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	849	1	1	1	0.00
08/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1447	1	1	1	0.00
08/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1423	1	1	1	0.00
08/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1400	1	1	1	0.00
08/10/2015	R208 On 05-May-16			Bond Future	7.94	96.2248	95.9826	96.2248	0.00
08/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1637	2	2	2	0.00
08/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1658	2	2	2	0.00
08/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1678	2	2	2	0.00
08/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1423	1	1	1	0.00
08/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1405	1	1	1	0.00
08/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1441	1	1	1	0.00
08/10/2015	R209 On 05-November-15			Bond Future	8.79	77.2034	76.7810	77.2034	24,850.00
08/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3605	4	4	4	0.00
08/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	21	0	0	0	0.00
08/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	416	1	0	1	900.00
08/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2174	2	2	2	0.00
08/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	22	0	0	0	0.00
08/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	24	0	0	0	0.00
08/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3061	3	3	3	0.00
08/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6475	6	6	6	0.00
08/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	212	0	0	0	900.00
08/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2702	2	3	2	0.00
08/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	602	1	1	1	500.00
08/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6561	6	7	6	0.00
08/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6391	6	6	6	0.00
08/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	316	0	0	0	0.00
08/10/2015	R209 On 04-February-16			Bond Future	8.84	78.4847	78.0548	78.4847	400.00
08/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2162	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
08/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2231	2	2	2	0.00
08/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2196	2	2	2	0.00
08/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5683	6	6	6	0.00
08/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2861	3	3	3	0.00
08/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2945	3	3	3	0.00
08/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	797	1	1	1	2,200.00
08/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2903	3	3	3	0.00
08/10/2015	R209 On 05-May-16			Bond Future	8.88	76.7249	76.2866	76.7249	0.00
08/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3798	4	4	4	0.00
08/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3838	4	4	4	0.00
08/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3759	4	4	4	0.00
08/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2932	3	3	3	0.00
08/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2898	3	3	3	0.00
08/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2966	3	3	3	0.00
08/10/2015	R210 On 05-November-15			Bond Future	179.71	179.6711	179.7087	179.6711	2,894.00
08/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	2301	2	2	2	0.00
08/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	2291	2	2	2	0.00
08/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	2281	2	2	2	0.00
08/10/2015	R210 On 04-February-16			Bond Future	182.70	182.6681	182.7047	182.6681	0.00
08/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	2295	2	2	2	0.00
08/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	2305	2	2	2	0.00
08/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	2285	2	2	2	0.00
08/10/2015	R211 On 05-November-15			Bond Future	136.07	136.0396	136.0655	136.0396	0.00
08/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1075	1	1	1	0.00
08/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1065	1	1	1	0.00
08/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1055	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
08/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R211 On 04-February-16			Bond Future	136.64	136.6149	136.6401	136.6149	1,120.00
08/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2350	2	2	2	0.00
08/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2370	2	2	2	0.00
08/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2360	2	2	2	0.00
08/10/2015	R212 On 05-November-15			Bond Future	141.57	141.5447	141.5739	141.5447	928.00
08/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4426	4	4	4	0.00
08/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4436	4	4	4	0.00
08/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4416	4	4	4	0.00
08/10/2015	R212 On 04-February-16			Bond Future	142.08	142.0465	142.0751	142.0465	0.00
08/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3925	4	4	4	0.00
08/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3935	4	4	4	0.00
08/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3915	4	4	4	0.00
08/10/2015	R213 On 05-November-15			Bond Future	8.68	87.6559	87.2415	87.6559	21,426.00
08/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	6	0	0	0	0.00
08/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	7	0	0	0	0.00
08/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	6	0	0	0	0.00
08/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7551	7	8	7	0.00
08/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7383	7	7	7	0.00
08/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7467	7	7	7	0.00
08/10/2015	R213 On 04-February-16			Bond Future	8.74	89.1107	88.6887	89.1107	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
08/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2474	3	2	3	0.00
08/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2512	3	3	3	0.00
08/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2437	3	2	3	0.00
08/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2421	2	2	2	0.00
08/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2385	2	2	2	0.00
08/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2458	2	2	2	0.00
08/10/2015	R213 On 05-May-16			Bond Future	8.79	87.1399	86.7096	87.1399	0.00
08/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3092	3	3	3	0.00
08/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3128	3	3	3	0.00
08/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3164	3	3	3	0.00
08/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3391	3	3	3	0.00
08/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3353	3	3	3	0.00
08/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3429	3	3	3	0.00
08/10/2015	R214 On 05-November-15			Bond Future	8.83	78.2660	77.8185	78.2660	16,945.00
08/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	16	0	0	0	0.00
08/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	19	0	0	0	0.00
08/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	17	0	0	0	0.00
08/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7377	7	7	7	0.00
08/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7285	7	7	7	0.00
08/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7192	7	7	7	0.00
08/10/2015	R214 On 04-February-16			Bond Future	8.88	79.5650	79.1095	79.5650	4,620.00
08/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	459	1	0	1	0.00
08/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	471	1	0	1	0.00
08/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	448	1	0	1	0.00
08/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8049	8	8	8	0.00
08/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8130	8	8	8	0.00
08/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8212	8	8	8	0.00
08/10/2015	R214 On 05-May-16			Bond Future	8.92	77.6787	77.2144	77.6787	0.00
08/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3846	4	4	4	0.00
08/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3928	4	4	4	0.00
08/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3887	4	4	4	0.00
08/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3271	3	3	3	0.00
08/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3234	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
08/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3309	3	3	3	0.00
08/10/2015	R248 On 05-November-15			Bond Future	8.89	100.8165	100.2408	100.8165	48,520.00
08/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10210	10	10	10	0.00
08/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10086	10	10	10	0.00
08/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	9963	9	10	9	0.00
08/10/2015	R248 On 04-February-16			Bond Future	8.94	102.4898	101.9037	102.4898	3,750.00
08/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	507	1	1	1	0.00
08/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	712	1	1	1	0.00
08/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	610	1	1	1	0.00
08/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 05-May-16			Bond Future	8.98	99.8690	99.2714	99.8690	0.00
08/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	98	1	0	1	0.00
08/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	302	1	0	1	0.00
08/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	200	1	0	1	0.00
08/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
08/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00