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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	1409 On 28-February-41			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
08/07/2015	2025 On 06-August-15			Bond Future	121.70	121.6378	121.6978	121.6378	38.00
08/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	708	1	708	1	0.00
08/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	698	1	698	1	0.00
08/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	688	1	688	1	0.00
08/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
08/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
08/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
08/07/2015	2025 On 05-November-15			Bond Future	123.61	123.5528	123.6110	123.5528	0.00
08/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	601	1	601	1	0.00
08/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	621	1	621	1	0.00
08/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	611	1	611	1	0.00
08/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
08/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
08/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 06-August-15			Bond Future	8.70	94.2190	8.7003	94.2190	9,953.00
08/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7854	8	7854	8	0.00
08/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7766	8	7766	8	0.00
08/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7941	8	7941	8	0.00
08/07/2015	2030 On 05-November-15			Bond Future	8.77	95.7026	8.7654	95.7026	0.00
08/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	2074	2	2074	2	0.00
08/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1994	2	1994	2	0.00
08/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2153	2	2153	2	0.00
08/07/2015	2032 On 06-August-15			Bond Future	8.80	97.8922	8.7995	97.8922	1,678.00
08/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2550	3	2550	3	0.00
08/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2637	3	2637	3	0.00

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08/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2463	3	2463	3	0.00
08/07/2015	2032 On 05-November-15			Bond Future	8.87	95.2789	8.8658	95.2789	0.00
08/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7532	8	7532	8	0.00
08/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7624	8	7624	8	0.00
08/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7440	8	7440	8	0.00
08/07/2015	2032 On 04-February-16			Bond Future	8.92	96.8933	8.9229	96.8933	0.00
08/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1918	2	1918	2	0.00
08/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1835	2	1835	2	0.00
08/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1751	2	1751	2	0.00
08/07/2015	2037 On 06-August-15			Bond Future	8.93	95.7205	8.9339	95.7205	39,658.00
08/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1710	2	1710	2	0.00
08/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1805	2	1805	2	0.00
08/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1616	2	1616	2	0.00
08/07/2015	2037 On 05-November-15			Bond Future	9.00	97.2277	8.9961	97.2277	0.00
08/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9732	10	9732	10	0.00
08/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9837	10	9837	10	0.00
08/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9627	10	9627	10	0.00
08/07/2015	2037 On 04-February-16			Bond Future	9.05	94.6172	9.0513	94.6172	0.00
08/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2756	3	2756	3	0.00

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08/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2850	3	2850	3	0.00
08/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2663	3	2663	3	0.00
08/07/2015	2038 On 06-August-15			Bond Future	124.77	124.7077	124.7723	124.7077	4,218.00
08/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3228	3	3228	3	0.00
08/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3238	3	3238	3	0.00
08/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3218	3	3218	3	0.00
08/07/2015	2038 On 05-November-15			Bond Future	126.73	126.6710	126.7339	126.6710	0.00
08/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7266	7	7266	7	0.00
08/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7276	7	7276	7	0.00
08/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7256	7	7256	7	0.00
08/07/2015	2044 On 06-August-15			Bond Future	8.98	97.3746	8.9827	97.3746	13,321.00
08/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2483	3	2483	3	0.00
08/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	2274	3	2274	3	0.00
08/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	2378	3	2378	3	0.00
08/07/2015	2044 On 05-November-15			Bond Future	9.04	98.9079	9.0417	98.9079	0.00
08/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	8404	9	8404	9	0.00
08/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	8291	9	8291	9	0.00
08/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8518	9	8518	9	0.00
08/07/2015	2044 On 04-February-16			Bond Future	9.09	96.2006	9.0942	96.2006	0.00
08/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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08/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	830	1	830	1	0.00
08/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	1029	2	1029	2	0.00
08/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	929	1	929	1	0.00
08/07/2015	2046 On 06-August-15			Bond Future	122.91	122.8484	122.9128	122.8484	5,722.00
08/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6077	6	6077	6	0.00
08/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6087	6	6087	6	0.00
08/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6097	6	6097	6	0.00
08/07/2015	2046 On 05-November-15			Bond Future	123.44	123.3764	123.4389	123.3764	0.00
08/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9561	10	9561	10	0.00
08/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9551	10	9551	10	0.00
08/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9571	10	9571	10	0.00
08/07/2015	2050 On 06-August-15			Bond Future	131.75	131.6838	131.7520	131.6838	3,821.00
08/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	5238	5	5238	5	0.00
08/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	5258	5	5258	5	0.00
08/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	5248	5	5248	5	0.00
08/07/2015	2050 On 05-November-15			Bond Future	133.82	133.7567	133.8233	133.7567	0.00
08/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	11187	11	11187	11	0.00
08/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	11177	11	11177	11	0.00
08/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	11167	11	11167	11	0.00
08/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	AL37 On 06-August-15			Index Future	458.29	457.5380	458.2870	457.5380	26.00
08/07/2015	AL37 On 05-November-15			Index Future	465.57	464.8130	465.5680	464.8130	0.00
08/07/2015	AL7T On 06-August-15			Index Future	539.88	538.6810	539.8840	538.6810	1.00
08/07/2015	AL7T On 05-November-15			Index Future	548.46	547.2460	548.4610	547.2460	0.00
08/07/2015	ALBI On 06-August-15			Index Future	492.47	491.0270	492.4680	491.0270	507.00
08/07/2015	ALBI On 05-November-15			Index Future	500.29	498.8340	500.2920	498.8340	103.00
08/07/2015	ALBI On 04-February-16			Index Future	508.76	507.2740	508.7570	507.2740	0.00
08/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/07/2015	EL28 On 06-August-15			Bond Future	125.32	125.2554	125.3219	125.2554	0.00
08/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	312	0	312	0	0.00
08/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	322	0	322	0	0.00
08/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	332	0	332	0	0.00
08/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
08/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
08/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
08/07/2015	EL28 On 05-November-15			Bond Future	125.74	125.6794	125.7443	125.6794	0.00
08/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1256	1	1256	1	0.00
08/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1266	1	1266	1	0.00
08/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1246	1	1246	1	0.00
08/07/2015	ES33 On 06-August-15			Bond Future	9.83	83.1826	9.8283	83.1826	6,396.00
08/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1724	2	1724	2	0.00
08/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1577	2	1577	2	0.00
08/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1650	2	1650	2	0.00
08/07/2015	ES33 On 05-November-15			Bond Future	9.92	80.7057	9.9226	80.7057	0.00
08/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	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
08/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6878	7	6878	7	0.00
08/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6798	7	6798	7	0.00
08/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6957	7	6957	7	0.00
08/07/2015	ES33 On 04-February-16			Bond Future	10.01	82.0730	10.0111	82.0730	0.00
08/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	7	0	7	0	0.00
08/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	76	0	76	0	0.00
08/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	145	1	145	1	0.00
08/07/2015	GOVI On 06-August-15			GOVI	489.25	487.9560	489.2500	487.9560	472.00
08/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	107500	12	107500	12	0.00
08/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	107600	12	107600	12	0.00
08/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	107400	12	107400	12	0.00
08/07/2015	GOVI On 05-November-15			GOVI	497.02	495.7150	497.0220	495.7150	28.00
08/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	329780	34	329780	34	0.00
08/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	329680	34	329680	34	0.00
08/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	329880	34	329880	34	0.00
08/07/2015	GOVI On 04-February-16			GOVI	505.43	504.1030	505.4320	504.1030	0.00
08/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
08/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	65580	8	65580	8	0.00
08/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	65780	8	65780	8	0.00
08/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	65680	8	65680	8	0.00
08/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/07/2015	IGOV On 06-August-15			Index Future	228.35	228.3380	228.3530	228.3380	1,077.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2015	IGOV On 05-November-15			Index Future	231.98	231.9680	231.9810	231.9680	17.00
08/07/2015	IGOV On 04-February-16			Index Future	235.91	235.8940	235.9060	235.8940	0.00
08/07/2015	ILBI On 06-August-15			Index Future	619.58	619.3370	619.5810	619.3370	159.00
08/07/2015	ILBI On 05-November-15			Index Future	629.66	629.4180	629.6610	629.4180	0.00
08/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8700	6.1600	93.8700	0.00
08/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
08/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
08/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.42	93.5300	6.4200	93.5300	500.00
08/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.44	93.5200	6.4400	93.5200	500.00
08/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.3900	6.5300	93.3900	0.00
08/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.68	93.2400	6.6800	93.2400	2,000.00
08/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.1700	6.7400	93.1700	0.00
08/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	92.9400	6.9700	92.9400	0.00
08/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.20	92.7000	7.2000	92.7000	0.00
08/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.5300	7.3700	92.5300	0.00
08/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.3900	7.5000	92.3900	0.00
08/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.1900	7.6300	92.1900	0.00
08/07/2015	R023 On 06-August-15			Bond Future	8.12	101.1273	8.1229	101.1273	20,973.00
08/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1194	1	1194	1	0.00
08/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5039	5	5039	5	0.00
08/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1228	1	1228	1	0.00
08/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1263	1	1263	1	0.00
08/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	554	1	554	1	0.00
08/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	514	1	514	1	0.00
08/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	533	1	533	1	0.00
08/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	7	0	7	0	911.00
08/07/2015	R023 On 05-November-15			Bond Future	8.20	98.7966	8.2001	98.7966	0.00
08/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1174	1	1174	1	0.00
08/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1218	1	1218	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
08/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1196	1	1196	1	0.00
08/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2271	2	2271	2	0.00
08/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2239	2	2239	2	0.00
08/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2303	2	2303	2	0.00
08/07/2015	R023 On 04-February-16			Bond Future	8.27	100.4700	8.2666	100.4700	0.00
08/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1574	1	1574	1	0.00
08/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1531	1	1531	1	0.00
08/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1553	1	1553	1	0.00
08/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2976	3	2976	3	0.00
08/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2944	3	2944	3	0.00
08/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2914	3	2914	3	0.00
08/07/2015	R186 On 06-August-15			Bond Future	8.27	117.3942	8.2744	117.3942	35,215.00
08/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2358	2	2358	2	0.00
08/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	60	0	60	0	75.00
08/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	115	0	115	0	1,000.00
08/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1581	1	1581	1	20.00
08/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	414	0	414	0	0.00
08/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	205	0	205	0	20.00
08/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	433	0	433	0	0.00
08/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	453	0	453	0	0.00
08/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3467	3	3467	3	0.00
08/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	4985	5	4985	5	0.00
08/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2136	2	2136	2	0.00
08/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2649	2	2649	2	0.00
08/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2082	2	2082	2	0.00
08/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	540	0	540	0	75.00
08/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5248	6	5248	6	0.00
08/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	557	1	557	1	5,229.00
08/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4451	5	4451	5	0.00
08/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	677	1	677	1	4,229.00
08/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2738	3	2738	3	0.00
08/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2369	3	2369	3	0.00
08/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3697	4	3697	4	0.00
08/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2612	3	2612	3	0.00

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08/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	973	1	973	1	0.00
08/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	258	0	258	0	20.00
08/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	652	1	652	1	75.00
08/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2675	3	2675	3	0.00
08/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	86	0	86	0	5,350.00
08/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	455	1	455	1	7,229.00
08/07/2015	R186 On 05-November-15			Bond Future	8.34	119.2422	8.3400	119.2422	500.00
08/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3028	3	3028	3	0.00
08/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2186	2	2186	2	0.00
08/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2113	2	2113	2	0.00
08/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2259	2	2259	2	0.00
08/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2222	2	2222	2	0.00
08/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5015	5	5015	5	0.00
08/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5866	6	5866	6	0.00
08/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2608	3	2608	3	843.00
08/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1061	1	1061	1	674.00
08/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	792	1	792	1	169.00
08/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2164	2	2164	2	6,248.00
08/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4936	5	4936	5	0.00
08/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5747	6	5747	6	0.00
08/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	3066	3	3066	3	1,090.00
08/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2979	3	2979	3	0.00
08/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2529	3	2529	3	9,370.00
08/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2893	3	2893	3	0.00
08/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2936	3	2936	3	8,690.00
08/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	1083	1	1083	1	843.00
08/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	812	1	812	1	2,600.00
08/07/2015	R186 On 04-February-16			Bond Future	8.39	115.9636	8.3940	115.9636	5,512.00
08/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	820	1	820	1	0.00
08/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	804	1	804	1	0.00
08/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	789	1	789	1	0.00
08/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	8010	8	8010	8	0.00
08/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7942	8	7942	8	0.00
08/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	8080	8	8080	8	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
08/07/2015	R186 On 05-May-16			Bond Future	8.44	118.0163	8.4394	118.0163	0.00
08/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3595	4	3595	4	0.00
08/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3632	4	3632	4	0.00
08/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3558	3	3558	3	0.00
08/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1370	1	1370	1	0.00
08/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4392	5	4392	5	0.00
08/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4312	4	4312	4	0.00
08/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8307	9	8307	9	0.00
08/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4352	5	4352	5	0.00
08/07/2015	R197 On 06-August-15			Bond Future	289.97	290.0344	289.9738	290.0344	929.00
08/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	1964	2	1964	2	0.00
08/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	1974	2	1974	2	0.00
08/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	1984	2	1984	2	0.00
08/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R197 On 05-November-15			Bond Future	294.53	294.5999	294.5322	294.5999	0.00
08/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	458	0	458	0	0.00
08/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	478	0	478	0	0.00
08/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	468	0	468	0	0.00
08/07/2015	R202 On 06-August-15			Bond Future	235.49	235.3740	235.4930	235.3740	52,787.00
08/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4497	5	4497	5	0.00
08/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4507	5	4507	5	0.00
08/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4517	5	4517	5	0.00
08/07/2015	R202 On 05-November-15			Bond Future	239.19	239.0791	239.1949	239.0791	0.00
08/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R202 On 05-November-15	246.00	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
08/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6795	7	6795	7	0.00
08/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6815	7	6815	7	0.00
08/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6805	7	6805	7	0.00
08/07/2015	R203 On 06-August-15			Bond Future	7.20	105.2746	7.1971	105.2746	17,933.00
08/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1249	1	1249	1	0.00
08/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	31	0	31	0	0.00
08/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	35	0	35	0	0.00
08/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	33	0	33	0	0.00
08/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	904	1	904	1	0.00
08/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	921	1	921	1	0.00
08/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	13	0	13	0	5,000.00
08/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	886	1	886	1	0.00
08/07/2015	R203 On 05-November-15			Bond Future	7.31	102.7668	7.3070	102.7668	0.00
08/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	11	0	0.00
08/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	11	0	0.00
08/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	12	0	0.00
08/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2290	2	2290	2	0.00
08/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2273	2	2273	2	0.00
08/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2307	2	2307	2	0.00
08/07/2015	R203 On 04-February-16			Bond Future	7.39	104.5077	7.3877	104.5077	0.00
08/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	389	0	389	0	0.00
08/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	403	0	403	0	0.00
08/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	396	0	396	0	0.00
08/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	610	1	610	1	0.00
08/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	594	1	594	1	0.00
08/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	602	1	602	1	0.00
08/07/2015	R204 On 06-August-15			Bond Future	7.55	102.3242	7.5478	102.3242	15,357.00
08/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2503	2	2503	2	0.00
08/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	762	1	762	1	0.00
08/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	804	1	804	1	0.00
08/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	783	1	783	1	0.00
08/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	4	0	4	0	699.00
08/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	190	0	190	0	0.00
08/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	198	0	198	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
08/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	182	0	182	0	0.00
08/07/2015	R204 On 05-November-15			Bond Future	7.65	103.9349	7.6473	103.9349	0.00
08/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	18	0	18	0	0.00
08/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	19	0	19	0	0.00
08/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	17	0	17	0	0.00
08/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3912	4	3912	4	0.00
08/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3940	4	3940	4	0.00
08/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3968	4	3968	4	0.00
08/07/2015	R204 On 04-February-16			Bond Future	7.72	101.6584	7.7236	101.6584	0.00
08/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	679	1	679	1	0.00
08/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	669	1	669	1	0.00
08/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	658	1	658	1	0.00
08/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1238	1	1238	1	0.00
08/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1223	1	1223	1	0.00
08/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1253	1	1253	1	0.00
08/07/2015	R207 On 06-August-15			Bond Future	7.74	98.5451	7.7430	98.5451	35,529.00
08/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	524	0	524	0	0.00
08/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	561	0	561	0	0.00
08/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	542	0	542	0	0.00
08/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	160	0	160	0	70.00
08/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	535	1	535	1	0.00
08/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1198	1	1198	1	0.00
08/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	499	1	499	1	0.00
08/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	517	1	517	1	0.00
08/07/2015	R207 On 05-November-15			Bond Future	7.83	100.0964	7.8292	100.0964	0.00
08/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	904	1	904	1	0.00
08/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	937	1	937	1	0.00
08/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	920	1	920	1	0.00
08/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	565	1	565	1	19.00
08/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	485	0	485	0	53.00
08/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1214	1	1214	1	0.00
08/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1195	1	1195	1	0.00
08/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1714	2	1714	2	0.00
08/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1177	1	1177	1	0.00

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08/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1881	2	1881	2	0.00
08/07/2015	R207 On 04-February-16			Bond Future	7.90	98.1496	7.8989	98.1496	0.00
08/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	458	0	458	0	43.00
08/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	684	1	684	1	0.00
08/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	708	1	708	1	0.00
08/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	696	1	696	1	19.00
08/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2015	2	2015	2	0.00
08/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1994	2	1994	2	0.00
08/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2037	2	2037	2	0.00
08/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2549	3	2549	3	0.00
08/07/2015	R207 On 05-May-16			Bond Future	7.96	99.8868	7.9582	99.8868	0.00
08/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1395	1	1395	1	0.00
08/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1364	1	1364	1	0.00
08/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	980	1	980	1	43.00
08/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1379	1	1379	1	0.00
08/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1715	2	1715	2	0.00
08/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1699	2	1699	2	0.00
08/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2223	2	2223	2	0.00
08/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1731	2	1731	2	0.00
08/07/2015	R208 On 06-August-15			Bond Future	7.90	97.0944	7.9008	97.0944	37,517.00
08/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	889	1	889	1	0.00
08/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	863	1	863	1	0.00
08/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	915	1	915	1	0.00
08/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4015	4	4015	4	0.00
08/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	460	1	460	1	0.00
08/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	443	1	443	1	0.00
08/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	477	1	477	1	0.00
08/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	5	0	5	0	198.00
08/07/2015	R208 On 05-November-15			Bond Future	7.98	95.2239	7.9813	95.2239	0.00
08/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2582	2	2582	2	0.00
08/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	848	1	848	1	0.00
08/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	864	1	864	1	0.00
08/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	831	1	831	1	0.00
08/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	529	1	529	1	2,200.00

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08/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1819	2	1819	2	0.00
08/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1793	2	1793	2	0.00
08/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1844	2	1844	2	0.00
08/07/2015	R208 On 04-February-16			Bond Future	8.05	96.8371	8.0459	96.8371	0.00
08/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1084	1	1084	1	0.00
08/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1068	1	1068	1	0.00
08/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1100	1	1100	1	0.00
08/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2303	2	2303	2	0.00
08/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2279	2	2279	2	0.00
08/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2254	2	2254	2	0.00
08/07/2015	R209 On 06-August-15			Bond Future	8.87	77.3284	8.8668	77.3284	28,380.00
08/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7276	7	7276	7	0.00
08/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1828	2	1828	2	0.00
08/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1875	2	1875	2	0.00
08/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1782	2	1782	2	0.00
08/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	826	1	826	1	0.00
08/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	13	0	13	0	2,914.00
08/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	799	1	799	1	0.00
08/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	855	1	855	1	0.00
08/07/2015	R209 On 05-November-15			Bond Future	8.93	75.3984	8.9259	75.3984	29.00
08/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	3975	4	3975	4	0.00
08/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	409	0	409	0	0.00
08/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	430	0	430	0	0.00
08/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	419	0	419	0	0.00
08/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7890	8	7890	8	0.00
08/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1600	2	1600	2	900.00
08/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7967	8	7967	8	0.00
08/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7815	8	7815	8	0.00
08/07/2015	R209 On 04-February-16			Bond Future	8.98	76.6760	8.9768	76.6760	0.00
08/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2704	3	2704	3	0.00
08/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2737	3	2737	3	0.00
08/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2769	3	2769	3	0.00
08/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4452	5	4452	5	0.00
08/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4408	5	4408	5	0.00

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08/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4497	5	4497	5	0.00
08/07/2015	R210 On 06-August-15			Bond Future	179.65	179.5630	179.6515	179.5630	1,207.00
08/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	662	1	662	1	0.00
08/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	642	1	642	1	0.00
08/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	652	1	652	1	0.00
08/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R210 On 05-November-15			Bond Future	180.34	180.2583	180.3443	180.2583	0.00
08/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1656	2	1656	2	0.00
08/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1666	2	1666	2	0.00
08/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1646	2	1646	2	0.00
08/07/2015	R211 On 06-August-15			Bond Future	134.12	134.0587	134.1157	134.0587	1,120.00
08/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	884	1	884	1	0.00
08/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	894	1	894	1	0.00
08/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	874	1	874	1	0.00
08/07/2015	R211 On 05-November-15			Bond Future	136.22	136.1691	136.2241	136.1691	0.00
08/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1234	1	1234	1	0.00
08/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1224	1	1224	1	0.00
08/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1214	1	1214	1	0.00
08/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 06-August-15			Bond Future	139.42	139.2719	139.4248	139.2719	1,046.00
08/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1565	2	1565	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
08/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1575	2	1575	2	0.00
08/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1585	2	1585	2	0.00
08/07/2015	R212 On 05-November-15			Bond Future	141.62	141.4644	141.6167	141.4644	0.00
08/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4383	5	4383	5	0.00
08/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4393	5	4393	5	0.00
08/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4373	5	4373	5	0.00
08/07/2015	R213 On 06-August-15			Bond Future	8.73	88.2150	8.7334	88.2150	17,330.00
08/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	512	0	512	0	0.00
08/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	533	0	533	0	0.00
08/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	555	0	555	0	0.00
08/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2317	3	2317	3	0.00
08/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2262	3	2262	3	0.00
08/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2373	3	2373	3	0.00
08/07/2015	R213 On 05-November-15			Bond Future	8.80	86.0606	8.7988	86.0606	0.00
08/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	283	0	283	0	0.00
08/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	299	0	299	0	0.00
08/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	291	0	291	0	0.00
08/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8685	9	8685	9	0.00
08/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8532	9	8532	9	0.00
08/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8608	9	8608	9	0.00
08/07/2015	R213 On 04-February-16			Bond Future	8.86	87.5183	8.8570	87.5183	0.00
08/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3018	3	3018	3	0.00
08/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3053	3	3053	3	0.00
08/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	2984	3	2984	3	0.00
08/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3807	4	3807	4	0.00
08/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3768	4	3768	4	0.00
08/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3847	4	3847	4	0.00
08/07/2015	R214 On 06-August-15			Bond Future	8.91	78.3885	8.9059	78.3885	22,218.00
08/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	780	1	780	1	0.00
08/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	809	1	809	1	0.00
08/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	838	1	838	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
08/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	2130	2	2130	2	0.00
08/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	2077	2	2077	2	0.00
08/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	2024	2	2024	2	0.00
08/07/2015	R214 On 05-November-15			Bond Future	8.96	76.3325	8.9642	76.3325	0.00
08/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	414	0	414	0	0.00
08/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	403	0	403	0	0.00
08/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	393	0	393	0	0.00
08/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8816	9	8816	9	0.00
08/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8732	9	8732	9	0.00
08/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8649	9	8649	9	0.00
08/07/2015	R214 On 04-February-16			Bond Future	9.02	77.6254	9.0164	77.6254	4,320.00
08/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	911	1	911	1	0.00
08/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	927	1	927	1	0.00
08/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	895	1	895	1	0.00
08/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9557	10	9557	10	0.00
08/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9634	10	9634	10	0.00
08/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9713	10	9713	10	0.00
08/07/2015	R248 On 06-August-15			Bond Future	8.97	101.0479	8.9715	101.0479	41,313.00
08/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	2327	3	2327	3	0.00
08/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2435	3	2435	3	0.00
08/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	2220	3	2220	3	0.00
08/07/2015	R248 On 05-November-15			Bond Future	9.03	98.2098	9.0316	98.2098	0.00
08/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11695	12	11695	12	0.00
08/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11572	12	11572	12	0.00
08/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11448	12	11448	12	0.00
08/07/2015	R248 On 04-February-16			Bond Future	9.09	99.8733	9.0856	99.8733	0.00
08/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 04-February-16	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
08/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	867	1	867	1	0.00
08/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	765	1	765	1	0.00
08/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	969	2	969	2	0.00