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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	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
08/01/2015	2025 On 05-February-15			Bond Future	118.03	118.0381	118.0305	118.0381	16.00
08/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	960	1	960	1	0.00
08/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	980	1	980	1	0.00
08/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	970	1	970	1	0.00
08/01/2015	2025 On 07-May-15			Bond Future	119.91	119.9153	119.9061	119.9153	0.00
08/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1094	1	1094	1	0.00
08/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1104	1	1104	1	0.00
08/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1084	1	1084	1	0.00
08/01/2015	2030 On 05-February-15			Bond Future	8.07	99.1197	8.0669	99.1197	4,666.00
08/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	9375	9	9375	9	0.00
08/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	9523	9	9523	9	0.00
08/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	9449	9	9449	9	0.00
08/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2030 On 07-May-15			Bond Future	8.12	100.6881	8.1171	100.6881	0.00
08/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	5226	5	5226	5	0.00
08/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	5148	5	5148	5	0.00
08/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	5070	5	5070	5	0.00
08/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 05-February-15			Bond Future	8.22	102.6913	8.2226	102.6913	15.00
08/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	2572	2	2572	2	0.00
08/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	2484	2	2484	2	0.00
08/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	2396	2	2396	2	0.00
08/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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08/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 07-May-15			Bond Future	8.27	100.1609	8.2730	100.1609	0.00
08/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	1925	1	1925	1	0.00
08/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	2100	2	2100	2	0.00
08/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	2013	1	2013	1	0.00
08/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 06-August-15			Bond Future	8.31	101.8815	8.3116	101.8815	0.00
08/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	1742	1	1742	1	0.00
08/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	1655	1	1655	1	0.00
08/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	1568	1	1568	1	0.00
08/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 05-February-15			Bond Future	8.31	101.5527	8.3114	101.5527	36,001.00
08/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	11047	10	11047	10	0.00
08/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	11132	11	11132	11	0.00
08/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	10962	10	10962	10	0.00
08/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 07-May-15			Bond Future	8.36	103.1595	8.3607	103.1595	500.00
08/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	6030	5	6030	5	0.00
08/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	6212	6	6212	6	0.00
08/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	6121	6	6121	6	0.00
08/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 06-August-15			Bond Future	8.40	100.6711	8.4003	100.6711	0.00
08/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	3387	3	3387	3	0.00
08/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	3293	3	3293	3	0.00
08/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	3481	3	3481	3	0.00
08/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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08/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2038 On 05-February-15			Bond Future	125.59	125.6005	125.5925	125.6005	3,701.00
08/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2583	3	2583	3	0.00
08/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2593	3	2593	3	0.00
08/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2603	3	2603	3	0.00
08/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2038 On 07-May-15			Bond Future	127.59	127.5980	127.5884	127.5980	0.00
08/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	598	1	598	1	0.00
08/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	578	1	578	1	0.00
08/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	588	1	588	1	0.00
08/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 05-February-15			Bond Future	8.43	103.0000	8.4312	103.0000	6,042.00
08/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	6098	5	6098	5	0.00
08/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	5998	5	5998	5	0.00
08/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	5897	5	5897	5	0.00
08/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 07-May-15			Bond Future	8.48	104.6296	8.4797	104.6296	0.00
08/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	5351	5	5351	5	0.00
08/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	5551	5	5551	5	0.00
08/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	5451	5	5451	5	0.00
08/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 06-August-15			Bond Future	8.52	102.0412	8.5193	102.0412	0.00
08/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	2351	2	2351	2	0.00
08/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	2560	2	2560	2	0.00
08/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	2456	2	2456	2	0.00

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08/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2046 On 05-February-15			Bond Future	127.82	127.8307	127.8227	127.8307	5,889.00
08/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3833	4	3833	4	0.00
08/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3813	4	3813	4	0.00
08/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3823	4	3823	4	0.00
08/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2046 On 07-May-15			Bond Future	128.49	128.4948	128.4850	128.4948	0.00
08/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1475	1	1475	1	0.00
08/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1485	1	1485	1	0.00
08/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1495	2	1495	2	0.00
08/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2050 On 05-February-15			Bond Future	136.05	136.0585	136.0501	136.0585	2,753.00
08/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6060	6	6060	6	0.00
08/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6040	6	6040	6	0.00
08/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6050	6	6050	6	0.00
08/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2050 On 07-May-15			Bond Future	138.21	138.2221	138.2120	138.2221	0.00
08/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3202	3	3202	3	0.00
08/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3222	3	3222	3	0.00
08/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3212	3	3212	3	0.00
08/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	AL12 On 05-February-15			Index Future	552.99	549.7480	552.9930	549.7480	0.00
08/01/2015	AL12 On 07-May-15			Index Future	561.74	558.4450	561.7350	558.4450	0.00
08/01/2015	AL37 On 05-February-15			Index Future	453.90	452.2110	453.9030	452.2110	116.00
08/01/2015	AL37 On 07-May-15			Index Future	461.08	459.3640	461.0780	459.3640	0.00
08/01/2015	AL7T On 05-February-15			Index Future	541.96	539.0070	541.9620	539.0070	3.00
08/01/2015	AL7T On 07-May-15			Index Future	550.53	547.5340	550.5300	547.5340	0.00
08/01/2015	ALBI On 05-February-15			Index Future	494.49	492.1680	494.4940	492.1680	774.00
08/01/2015	ALBI On 07-May-15			Index Future	502.31	499.9540	502.3110	499.9540	0.00
08/01/2015	ALBI On 06-August-15			Index Future	510.84	508.4450	510.8420	508.4450	0.00
08/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/01/2015	EL28 On 05-February-15			Bond Future	124.81	124.8209	124.8141	124.8209	0.00
08/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1176	1	1176	1	0.00
08/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1196	1	1196	1	0.00
08/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1186	1	1186	1	0.00
08/01/2015	EL28 On 07-May-15			Bond Future	125.29	125.2964	125.2879	125.2964	0.00
08/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	278	0	278	0	0.00
08/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	288	0	288	0	0.00
08/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	298	0	298	0	0.00
08/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 05-February-15			Bond Future	9.14	88.0705	9.1354	88.0705	6,576.00
08/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	6496	6	6496	6	0.00
08/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	6426	6	6426	6	0.00
08/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	6356	6	6356	6	0.00
08/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 07-May-15			Bond Future	9.21	85.6762	9.2089	85.6762	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
08/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3982	3	3982	3	0.00
08/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4126	4	4126	4	0.00
08/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4054	4	4054	4	0.00
08/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 06-August-15			Bond Future	9.27	87.1477	9.2714	87.1477	0.00
08/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2466	2	2466	2	0.00
08/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2539	2	2539	2	0.00
08/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2393	2	2393	2	0.00
08/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
08/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
08/01/2015	GOVI On 05-February-15			GOVI	491.61	489.3810	491.6140	489.3810	442.00
08/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	316240	29	316240	29	0.00
08/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	316040	29	316040	29	0.00
08/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	316140	29	316140	29	0.00
08/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 07-May-15			GOVI	499.39	497.1220	499.3860	497.1220	131.00
08/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	493960	47	493960	47	0.00
08/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	493760	47	493760	47	0.00
08/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	493860	47	493860	47	0.00
08/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 06-August-15			GOVI	507.87	505.5660	507.8660	505.5660	0.00
08/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	78560	6	78560	6	0.00
08/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	78660	6	78660	6	0.00
08/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	78760	6	78760	6	0.00
08/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
08/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/01/2015	IGOV On 05-February-15			Index Future	224.56	224.4930	224.5550	224.4930	1,093.00
08/01/2015	IGOV On 07-May-15			Index Future	228.12	228.0620	228.1240	228.0620	81.00
08/01/2015	IGOV On 06-August-15			Index Future	232.02	231.9540	232.0150	231.9540	0.00
08/01/2015	ILBI On 05-February-15			Index Future	608.28	608.1070	608.2790	608.1070	157.00
08/01/2015	ILBI On 07-May-15			Index Future	618.14	617.9710	618.1430	617.9710	0.00
08/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.15	93.8200	6.1500	93.8200	0.00
08/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
08/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.26	93.6800	6.2600	93.6800	2,850.00
08/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
08/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.43	93.5300	6.4300	93.5300	0.00
08/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.51	93.4600	6.5100	93.4600	5,000.00
08/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.67	93.2600	6.6700	93.2600	0.00
08/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.88	93.0300	6.8800	93.0300	0.00
08/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.02	92.8500	7.0200	92.8500	0.00
08/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.7000	7.1600	92.7000	0.00
08/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.5600	7.2800	92.5600	0.00
08/01/2015	R023 On 05-February-15			Bond Future	7.40	104.9189	7.3971	104.9189	11,167.00
08/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	7806	7	7806	7	0.00
08/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	7861	7	7861	7	0.00
08/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	7751	7	7751	7	0.00
08/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R023 On 07-May-15			Bond Future	7.44	102.6548	7.4382	102.6548	0.00
08/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	4285	4	4285	4	0.00
08/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	4383	4	4383	4	0.00
08/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	4334	4	4334	4	0.00
08/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	235	0	235	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
08/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	228	0	228	0	0.00
08/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	242	0	242	0	0.00
08/01/2015	R023 On 06-August-15			Bond Future	7.46	104.4175	7.4608	104.4175	0.00
08/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	4878	4	4878	4	0.00
08/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	8834	8	8834	8	0.00
08/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	4923	4	4923	4	0.00
08/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	4967	4	4967	4	0.00
08/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	515	1	515	1	0.00
08/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	496	1	496	1	0.00
08/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	506	1	506	1	0.00
08/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	80	0	80	0	911.00
08/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
08/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
08/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
08/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
08/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R186 On 05-February-15			Bond Future	7.65	122.8217	7.6459	122.8217	33,647.00
08/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	9244	9	9244	9	0.00
08/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	9323	9	9323	9	0.00
08/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	11202	11	11202	11	0.00
08/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	9165	9	9165	9	0.00
08/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	6834	6	6834	6	0.00
08/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	7240	7	7240	7	0.00
08/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	3218	3	3218	3	0.00
08/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	3602	3	3602	3	0.00
08/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
08/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
08/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	143	0	143	0	6,500.00
08/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	101	0	101	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	3	0	3	0	0.00
08/01/2015	R186 On 07-May-15			Bond Future	7.69	124.7646	7.6903	124.7646	151.00
08/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	5348	5	5348	5	0.00
08/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	5415	5	5415	5	0.00
08/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	5283	5	5283	5	0.00
08/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	2720	2	2720	2	0.00
08/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	614	1	614	1	0.00
08/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	629	1	629	1	0.00
08/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	646	1	646	1	0.00
08/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	1774	2	1774	2	300.00
08/01/2015	R186 On 06-August-15			Bond Future	7.72	121.6066	7.7194	121.6066	0.00
08/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	4302	4	4302	4	0.00
08/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	4354	4	4354	4	0.00
08/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	4250	4	4250	4	0.00
08/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	9883	9	9883	9	0.00
08/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1979	2	1979	2	0.00
08/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1918	2	1918	2	0.00
08/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	389	0	389	0	2,500.00
08/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1948	2	1948	2	0.00
08/01/2015	R186 On 05-November-15			Bond Future	7.73	123.8005	7.7309	123.8005	0.00
08/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	6002	6	6002	6	0.00
08/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	6112	6	6112	6	0.00
08/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	6057	6	6057	6	0.00
08/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	10614	10	10614	10	0.00
08/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1822	2	1822	2	0.00
08/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	612	1	612	1	2,600.00
08/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1798	2	1798	2	0.00
08/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1847	2	1847	2	0.00
08/01/2015	R197 On 05-February-15			Bond Future	286.09	286.1069	286.0885	286.1069	898.00
08/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2912	3	2912	3	0.00
08/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2922	3	2922	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
08/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2902	3	2902	3	0.00
08/01/2015	R197 On 07-May-15			Bond Future	290.63	290.6567	290.6346	290.6567	0.00
08/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3375	3	3375	3	0.00
08/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3365	3	3365	3	0.00
08/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3355	3	3355	3	0.00
08/01/2015	R202 On 05-February-15			Bond Future	236.91	236.9242	236.9088	236.9242	50,884.00
08/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3919	4	3919	4	0.00
08/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3899	4	3899	4	0.00
08/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3909	4	3909	4	0.00
08/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R202 On 07-May-15			Bond Future	240.67	240.6919	240.6735	240.6919	0.00
08/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2173	2	2173	2	0.00
08/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2183	2	2183	2	0.00
08/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2163	2	2163	2	0.00
08/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R203 On 05-February-15			Bond Future	6.58	107.1038	6.5764	107.1038	14,991.00
08/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2637	2	2637	2	55.00
08/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4160	4	4160	4	0.00
08/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4183	4	4183	4	0.00
08/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4137	4	4137	4	0.00
08/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R203 On 07-May-15			Bond Future	6.60	104.6318	6.5964	104.6318	0.00
08/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1481	1	1481	1	0.00
08/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1500	1	1500	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
08/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1461	1	1461	1	0.00
08/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	63	0	63	0	0.00
08/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	61	0	61	0	0.00
08/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	65	0	65	0	0.00
08/01/2015	R203 On 06-August-15			Bond Future	6.55	106.4287	6.5531	106.4287	0.00
08/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	775	1	775	1	0.00
08/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	787	1	787	1	0.00
08/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	800	1	800	1	0.00
08/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	401	0	401	0	0.00
08/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	393	0	393	0	0.00
08/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	408	0	408	0	0.00
08/01/2015	R204 On 05-February-15			Bond Future	6.86	104.6459	6.8568	104.6459	10,492.00
08/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4635	4	4635	4	0.00
08/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4603	4	4603	4	0.00
08/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4667	4	4667	4	0.00
08/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R204 On 07-May-15			Bond Future	6.90	106.3014	6.8955	106.3014	0.00
08/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2030	2	2030	2	0.00
08/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2084	2	2084	2	0.00
08/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2057	2	2057	2	0.00
08/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	139	0	139	0	0.00
08/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	135	0	135	0	0.00
08/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	131	0	131	0	0.00
08/01/2015	R204 On 06-August-15			Bond Future	6.90	104.0882	6.8976	104.0882	0.00
08/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	4473	4	4473	4	0.00
08/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2699	2	2699	2	0.00
08/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2750	3	2750	3	0.00
08/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2724	2	2724	2	0.00
08/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	37	0	37	0	699.00
08/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	195	0	195	0	0.00
08/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	199	0	199	0	0.00
08/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	191	0	191	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
08/01/2015	R207 On 05-February-15			Bond Future	7.06	100.8600	7.0628	100.8600	30,977.00
08/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	5718	5	5718	5	0.00
08/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	5756	5	5756	5	0.00
08/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	5680	5	5680	5	0.00
08/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R207 On 07-May-15			Bond Future	7.11	102.4555	7.1089	102.4555	0.00
08/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	4402	4	4402	4	0.00
08/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	2587	2	2587	2	66.00
08/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	4438	4	4438	4	0.00
08/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	4366	4	4366	4	0.00
08/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	31	0	31	0	0.00
08/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	29	0	29	0	0.00
08/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	178	0	178	0	0.00
08/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	32	0	32	0	0.00
08/01/2015	R207 On 06-August-15			Bond Future	7.13	100.5705	7.1268	100.5705	0.00
08/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2695	2	2695	2	0.00
08/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	2753	2	2753	2	0.00
08/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	2724	2	2724	2	0.00
08/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1948	2	1948	2	70.00
08/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	428	1	428	1	0.00
08/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	420	1	420	1	0.00
08/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	412	1	412	1	0.00
08/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	708	1	708	1	0.00
08/01/2015	R207 On 05-November-15			Bond Future	7.11	102.3847	7.1058	102.3847	0.00
08/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	2856	3	2856	3	0.00
08/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	2908	3	2908	3	0.00
08/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	2882	3	2882	3	0.00
08/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2100	2	2100	2	53.00
08/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	620	1	620	1	0.00
08/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	950	1	950	1	0.00
08/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	602	1	602	1	0.00
08/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	611	1	611	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
08/01/2015	R208 On 05-February-15			Bond Future	7.19	99.8035	7.1865	99.8035	50,770.00
08/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	6056	6	6056	6	0.00
08/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	6145	6	6145	6	0.00
08/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	6100	6	6100	6	0.00
08/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R208 On 07-May-15			Bond Future	7.23	97.9828	7.2278	97.9828	0.00
08/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	3620	3	3620	3	0.00
08/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	3700	3	3700	3	0.00
08/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	3660	3	3660	3	0.00
08/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	144	0	144	0	0.00
08/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	135	0	135	0	0.00
08/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	140	0	140	0	0.00
08/01/2015	R208 On 06-August-15			Bond Future	7.25	99.6657	7.2461	99.6657	0.00
08/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	3718	3	3718	3	0.00
08/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	3683	3	3683	3	0.00
08/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	3753	3	3753	3	0.00
08/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	6957	6	6957	6	0.00
08/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	405	1	405	1	0.00
08/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	55	0	55	0	198.00
08/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	397	1	397	1	0.00
08/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	389	0	389	0	0.00
08/01/2015	R208 On 05-November-15			Bond Future	7.24	98.0605	7.2381	98.0605	0.00
08/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	5504	5	5504	5	0.00
08/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3077	3	3077	3	0.00
08/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3107	3	3107	3	0.00
08/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3048	3	3048	3	0.00
08/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	289	0	289	0	2,200.00
08/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	885	1	885	1	0.00
08/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	873	1	873	1	0.00
08/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	898	1	898	1	0.00
08/01/2015	R209 On 05-February-15			Bond Future	8.23	82.0728	8.2303	82.0728	29,898.00
08/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	8023	8	8023	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
08/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	7951	7	7951	7	0.00
08/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	6125	6	6125	6	0.00
08/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	7880	7	7880	7	0.00
08/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	1	0	1	0	0.00
08/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	1	0	1	0	0.00
08/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	1	0	1	0	0.00
08/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	8	0	8	0	0.00
08/01/2015	R209 On 07-May-15			Bond Future	8.27	80.2235	8.2740	80.2235	0.00
08/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	6255	6	6255	6	0.00
08/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	6192	6	6192	6	0.00
08/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	6129	6	6129	6	0.00
08/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	458	1	458	1	0.00
08/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	470	1	470	1	0.00
08/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	447	1	447	1	0.00
08/01/2015	R209 On 06-August-15			Bond Future	8.31	81.6015	8.3072	81.6015	0.00
08/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	11914	11	11914	11	0.00
08/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	6552	6	6552	6	0.00
08/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	6608	6	6608	6	0.00
08/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	6495	6	6495	6	0.00
08/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1109	1	1109	1	0.00
08/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	209	0	209	0	2,914.00
08/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1092	1	1092	1	0.00
08/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1127	1	1127	1	0.00
08/01/2015	R210 On 05-February-15			Bond Future	177.26	177.2699	177.2583	177.2699	628.00
08/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2268	2	2268	2	0.00
08/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2248	2	2248	2	0.00
08/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2258	2	2258	2	0.00
08/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R210 On 07-May-15			Bond Future	178.00	178.0138	177.9999	178.0138	0.00
08/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	1000	1	1000	1	0.00
08/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	1010	1	1010	1	0.00
08/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	990	1	990	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
08/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 05-February-15			Bond Future	131.15	131.2405	131.1512	131.2405	1,120.00
08/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1849	2	1849	2	0.00
08/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1839	2	1839	2	0.00
08/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1859	2	1859	2	0.00
08/01/2015	R211 On 07-May-15			Bond Future	133.24	133.3276	133.2354	133.3276	0.00
08/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1765	2	1765	2	0.00
08/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1775	2	1775	2	0.00
08/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1755	2	1755	2	0.00
08/01/2015	R212 On 05-February-15			Bond Future	136.81	136.2872	136.8053	136.2872	5,650.00
08/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1185	2	1185	2	0.00
08/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1205	2	1205	2	0.00
08/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1195	2	1195	2	0.00
08/01/2015	R212 On 07-May-15			Bond Future	138.98	138.4546	138.9794	138.4546	0.00
08/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2021	3	2021	3	0.00
08/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2031	3	2031	3	0.00
08/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2011	3	2011	3	0.00
08/01/2015	R213 On 05-February-15			Bond Future	8.11	92.8011	8.1070	92.8011	23,708.00
08/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	8786	8	8786	8	0.00
08/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	8857	8	8857	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
08/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	8714	8	8714	8	0.00
08/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R213 On 07-May-15			Bond Future	8.15	90.7250	8.1524	90.7250	0.00
08/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	5239	5	5239	5	0.00
08/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	5361	5	5361	5	0.00
08/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	5300	5	5300	5	0.00
08/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	603	1	603	1	0.00
08/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	589	1	589	1	0.00
08/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	618	1	618	1	0.00
08/01/2015	R213 On 06-August-15			Bond Future	8.19	92.2829	8.1863	92.2829	0.00
08/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4402	4	4402	4	0.00
08/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	4451	4	4451	4	0.00
08/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4353	4	4353	4	0.00
08/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1921	2	1921	2	0.00
08/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1949	2	1949	2	0.00
08/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1893	2	1893	2	0.00
08/01/2015	R214 On 05-February-15			Bond Future	8.32	83.1597	8.3156	83.1597	14,311.00
08/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	9619	9	9619	9	0.00
08/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	9547	9	9547	9	0.00
08/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	9474	9	9474	9	0.00
08/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R214 On 07-May-15			Bond Future	8.36	81.1844	8.3577	81.1844	0.00
08/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	6982	7	6982	7	0.00
08/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	7048	7	7048	7	0.00
08/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	6916	6	6916	6	0.00
08/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	438	1	438	1	0.00
08/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	427	1	427	1	0.00
08/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	449	1	449	1	0.00
08/01/2015	R214 On 06-August-15			Bond Future	8.39	82.5783	8.3903	82.5783	0.00
08/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	5031	5	5031	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5083	5	5083	5	0.00
08/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5137	5	5137	5	0.00
08/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	2052	2	2052	2	0.00
08/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	2023	2	2023	2	0.00
08/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1994	2	1994	2	0.00
08/01/2015	R248 On 05-February-15			Bond Future	8.40	107.1696	8.3962	107.1696	43,226.00
08/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	11465	11	11465	11	0.00
08/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	11371	11	11371	11	0.00
08/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	11558	11	11558	11	0.00
08/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 07-May-15			Bond Future	8.44	104.4348	8.4400	104.4348	0.00
08/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	8558	8	8558	8	0.00
08/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	8656	8	8656	8	0.00
08/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	8460	8	8460	8	0.00
08/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 06-August-15			Bond Future	8.47	106.2282	8.4744	106.2282	0.00
08/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	2927	2	2927	2	0.00
08/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	3141	2	3141	2	0.00
08/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	3034	2	3034	2	0.00
08/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00