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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	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
04/06/2015	2025 On 06-August-15			Bond Future	118.89	119.1557	118.8851	119.1557	16.00
04/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	2115	2	2115	2	0.00
04/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	2125	2	2125	2	0.00
04/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	2105	2	2105	2	0.00
04/06/2015	2025 On 05-November-15			Bond Future	120.81	121.0832	120.8061	121.0832	0.00
04/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	2184	2	2184	2	0.00
04/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	2194	2	2194	2	0.00
04/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	2204	2	2204	2	0.00
04/06/2015	2030 On 06-August-15			Bond Future	8.75	93.3334	8.7497	93.3334	9,690.00
04/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8239	9	8239	9	0.00
04/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8151	9	8151	9	0.00
04/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8326	9	8326	9	0.00
04/06/2015	2030 On 05-November-15			Bond Future	8.81	94.8441	8.8110	94.8441	0.00
04/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2423	3	2423	3	0.00
04/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2343	3	2343	3	0.00
04/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2502	3	2502	3	0.00
04/06/2015	2032 On 06-August-15			Bond Future	8.85	97.0045	8.8470	97.0045	1,579.00
04/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2945	4	2945	4	0.00
04/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3032	4	3032	4	0.00

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04/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2858	4	2858	4	0.00
04/06/2015	2032 On 05-November-15			Bond Future	8.91	94.4187	8.9095	94.4187	0.00
04/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7891	9	7891	9	0.00
04/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7983	9	7983	9	0.00
04/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7799	9	7799	9	0.00
04/06/2015	2032 On 04-February-16			Bond Future	8.97	96.0269	8.9667	96.0269	0.00
04/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2273	3	2273	3	0.00
04/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2190	3	2190	3	0.00
04/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2106	3	2106	3	0.00
04/06/2015	2037 On 06-August-15			Bond Future	8.94	95.0200	8.9409	95.0200	33,382.00
04/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1775	3	1775	3	0.00
04/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1869	3	1869	3	0.00
04/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1681	3	1681	3	0.00
04/06/2015	2037 On 05-November-15			Bond Future	9.00	96.5580	8.9986	96.5580	0.00
04/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9755	11	9755	11	0.00
04/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9860	11	9860	11	0.00
04/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9650	11	9650	11	0.00
04/06/2015	2037 On 04-February-16			Bond Future	9.05	93.9448	9.0526	93.9448	0.00
04/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2768	4	2768	4	0.00

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04/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2862	4	2862	4	0.00
04/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2675	4	2675	4	0.00
04/06/2015	2038 On 06-August-15			Bond Future	123.74	123.6993	123.7444	123.6993	3,627.00
04/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4256	4	4256	4	0.00
04/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4266	4	4266	4	0.00
04/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4246	4	4246	4	0.00
04/06/2015	2038 On 05-November-15			Bond Future	125.74	125.7003	125.7440	125.7003	0.00
04/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8256	8	8256	8	0.00
04/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8266	8	8266	8	0.00
04/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8246	8	8246	8	0.00
04/06/2015	2044 On 06-August-15			Bond Future	9.03	96.1761	9.0343	96.1761	10,735.00
04/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2997	4	2997	4	0.00
04/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2788	4	2788	4	0.00
04/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2893	4	2893	4	0.00
04/06/2015	2044 On 05-November-15			Bond Future	9.09	97.7329	9.0904	97.7329	0.00
04/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8883	10	8883	10	0.00
04/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8770	10	8770	10	0.00
04/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8997	10	8997	10	0.00
04/06/2015	2044 On 04-February-16			Bond Future	9.14	95.0146	9.1430	95.0146	0.00
04/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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04/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1306	3	1306	3	0.00
04/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1505	3	1505	3	0.00
04/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1405	3	1405	3	0.00
04/06/2015	2046 On 06-August-15			Bond Future	121.68	123.2438	121.6815	123.2438	5,722.00
04/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7308	6	7308	6	0.00
04/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7318	6	7318	6	0.00
04/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7328	6	7328	6	0.00
04/06/2015	2046 On 05-November-15			Bond Future	122.24	123.8307	122.2412	123.8307	0.00
04/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10759	9	10759	9	0.00
04/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10749	9	10749	9	0.00
04/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10769	9	10769	9	0.00
04/06/2015	2050 On 06-August-15			Bond Future	131.70	132.2922	131.6977	132.2922	3,821.00
04/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	5292	5	5292	5	0.00
04/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	5312	5	5312	5	0.00
04/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	5302	5	5302	5	0.00
04/06/2015	2050 On 05-November-15			Bond Future	133.83	134.4319	133.8255	134.4319	0.00
04/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	11185	11	11185	11	0.00
04/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	11175	11	11175	11	0.00
04/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	11165	11	11165	11	0.00
04/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	AL37 On 06-August-15			Index Future	456.83	455.2770	456.8290	455.2770	124.00
04/06/2015	AL37 On 05-November-15			Index Future	464.29	462.7170	464.2860	462.7170	0.00
04/06/2015	AL7T On 06-August-15			Index Future	536.86	533.7730	536.8610	533.7730	3.00
04/06/2015	AL7T On 05-November-15			Index Future	545.62	542.4950	545.6240	542.4950	0.00
04/06/2015	ALBI On 06-August-15			Index Future	490.63	487.2500	490.6260	487.2500	510.00
04/06/2015	ALBI On 05-November-15			Index Future	498.63	495.2120	498.6340	495.2120	103.00
04/06/2015	ALBI On 04-February-16			Index Future	507.13	503.6390	507.1260	503.6390	0.00
04/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/06/2015	EL28 On 06-August-15			Bond Future	124.33	124.2813	124.3270	124.2813	0.00
04/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	673	1	673	1	0.00
04/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	663	1	663	1	0.00
04/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	683	1	683	1	0.00
04/06/2015	EL28 On 05-November-15			Bond Future	124.79	124.7433	124.7875	124.7433	0.00
04/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2213	2	2213	2	0.00
04/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2223	2	2223	2	0.00
04/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2203	2	2203	2	0.00
04/06/2015	ES33 On 06-August-15			Bond Future	9.87	82.4673	9.8704	82.4673	6,396.00
04/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2023	3	2023	3	0.00
04/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1876	3	1876	3	0.00
04/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1949	3	1949	3	0.00
04/06/2015	ES33 On 05-November-15			Bond Future	9.96	80.0141	9.9609	80.0141	0.00
04/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	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
04/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7146	8	7146	8	0.00
04/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7067	8	7067	8	0.00
04/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7225	8	7225	8	0.00
04/06/2015	ES33 On 04-February-16			Bond Future	10.05	81.3769	10.0494	81.3769	0.00
04/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	271	1	271	1	0.00
04/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	340	1	340	1	0.00
04/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	409	1	409	1	0.00
04/06/2015	GOVI On 06-August-15			GOVI	487.26	484.2060	487.2560	484.2060	457.00
04/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	127440	16	127440	16	0.00
04/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	127540	16	127540	16	0.00
04/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	127340	16	127340	16	0.00
04/06/2015	GOVI On 05-November-15			GOVI	495.21	492.1190	495.2090	492.1190	27.00
04/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	347910	38	347910	38	0.00
04/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	347810	38	347810	38	0.00
04/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	348010	38	348010	38	0.00
04/06/2015	GOVI On 04-February-16			GOVI	503.64	500.4930	503.6420	500.4930	0.00
04/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	83480	11	83480	11	0.00
04/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	83680	12	83680	12	0.00
04/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	83580	12	83580	12	0.00
04/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/06/2015	IGOV On 06-August-15			Index Future	226.04	226.4410	226.0360	226.4410	1,080.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2015	IGOV On 05-November-15			Index Future	229.73	230.1410	229.7260	230.1410	17.00
04/06/2015	IGOV On 04-February-16			Index Future	233.64	234.0570	233.6380	234.0570	0.00
04/06/2015	ILBI On 06-August-15			Index Future	613.97	615.0020	613.9690	615.0020	159.00
04/06/2015	ILBI On 05-November-15			Index Future	624.07	625.1270	624.0730	625.1270	0.00
04/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
04/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7600	6.2200	93.7600	0.00
04/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6700	6.3600	93.6700	0.00
04/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	0.00
04/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4400	6.6000	93.4400	0.00
04/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.80	93.2300	6.8000	93.2300	0.00
04/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	7.01	93.0500	7.0100	93.0500	2,000.00
04/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9600	7.0800	92.9600	0.00
04/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6900	7.3600	92.6900	0.00
04/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.4900	7.5800	92.4900	0.00
04/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.74	92.3400	7.7400	92.3400	0.00
04/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.85	92.2300	7.8500	92.2300	0.00
04/06/2015	R023 On 06-August-15			Bond Future	8.18	100.6014	8.1792	100.6014	18,677.00
04/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1404	1	1404	1	0.00
04/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4819	4	4819	4	0.00
04/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1434	1	1434	1	0.00
04/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1464	1	1464	1	0.00
04/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1072	1	1072	1	0.00
04/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1023	1	1023	1	0.00
04/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1047	1	1047	1	0.00
04/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	96	0	96	0	911.00
04/06/2015	R023 On 05-November-15			Bond Future	8.25	98.3051	8.2508	98.3051	0.00
04/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1313	1	1313	1	0.00
04/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1356	1	1356	1	0.00
04/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1335	1	1335	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
04/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2679	3	2679	3	0.00
04/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2647	3	2647	3	0.00
04/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2712	3	2712	3	0.00
04/06/2015	R023 On 04-February-16			Bond Future	8.32	99.9790	8.3176	99.9790	0.00
04/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1668	1	1668	1	0.00
04/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1626	1	1626	1	0.00
04/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1647	1	1647	1	0.00
04/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3334	4	3334	4	0.00
04/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3302	4	3302	4	0.00
04/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3271	4	3271	4	0.00
04/06/2015	R186 On 06-August-15			Bond Future	8.36	116.2019	8.3633	116.2019	40,704.00
04/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2448	2	2448	2	0.00
04/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	224	0	224	0	75.00
04/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	326	0	326	0	1,000.00
04/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1800	1	1800	1	20.00
04/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	715	1	715	1	0.00
04/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	460	0	460	0	20.00
04/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	736	1	736	1	0.00
04/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	758	1	758	1	0.00
04/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3371	3	3371	3	0.00
04/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4665	4	4665	4	0.00
04/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2264	2	2264	2	0.00
04/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2690	2	2690	2	0.00
04/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2219	2	2219	2	0.00
04/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	851	1	851	1	75.00
04/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6125	7	6125	7	0.00
04/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1361	2	1361	2	5,229.00
04/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5376	6	5376	6	0.00
04/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1529	2	1529	2	4,229.00
04/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3753	4	3753	4	0.00
04/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3394	4	3394	4	0.00
04/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4666	5	4666	5	0.00
04/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3631	4	3631	4	0.00
04/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1906	2	1906	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
04/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	875	1	875	1	20.00
04/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1494	2	1494	2	75.00
04/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3692	4	3692	4	0.00
04/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	480	1	480	1	5,350.00
04/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1210	2	1210	2	4,229.00
04/06/2015	R186 On 05-November-15			Bond Future	8.43	118.0816	8.4257	118.0816	500.00
04/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2239	2	2239	2	0.00
04/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	3013	3	3013	3	0.00
04/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2173	2	2173	2	0.00
04/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2307	2	2307	2	0.00
04/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2273	2	2273	2	0.00
04/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4844	0	4844	0	0.00
04/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5632	5	5632	5	0.00
04/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2628	2	2628	2	169.00
04/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	921	0	921	0	169.00
04/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2823	3	2823	3	6,248.00
04/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6551	0	6551	0	0.00
04/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3799	4	3799	4	1,090.00
04/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3706	4	3706	4	0.00
04/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3223	4	3223	4	9,370.00
04/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3615	4	3615	4	0.00
04/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1586	0	1586	0	169.00
04/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3660	4	3660	4	8,690.00
04/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1252	1	1252	1	2,600.00
04/06/2015	R186 On 04-February-16			Bond Future	8.48	114.7935	8.4813	114.7935	5,512.00
04/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	901	1	901	1	0.00
04/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	885	1	885	1	0.00
04/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	871	1	871	1	0.00
04/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8764	9	8764	9	0.00
04/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8696	9	8696	9	0.00
04/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8834	9	8834	9	0.00
04/06/2015	R186 On 05-May-16			Bond Future	8.53	116.8542	8.5266	116.8542	0.00
04/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3518	3	3518	3	0.00
04/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3553	3	3553	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
04/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3484	3	3484	3	0.00
04/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1432	1	1432	1	0.00
04/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4976	5	4976	5	0.00
04/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4891	5	4891	5	0.00
04/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9028	10	9028	10	0.00
04/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4934	5	4934	5	0.00
04/06/2015	R197 On 06-August-15			Bond Future	286.36	286.9722	286.3646	286.9722	997.00
04/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	1635	1	1635	1	0.00
04/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	1645	1	1645	1	0.00
04/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	1625	1	1625	1	0.00
04/06/2015	R197 On 05-November-15			Bond Future	290.99	291.6133	290.9908	291.6133	0.00
04/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3999	3	3999	3	0.00
04/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	4019	3	4019	3	0.00
04/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	4009	3	4009	3	0.00
04/06/2015	R202 On 06-August-15			Bond Future	234.85	235.1005	234.8489	235.1005	53,356.00
04/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5141	5	5141	5	0.00
04/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5151	5	5151	5	0.00
04/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5161	5	5161	5	0.00
04/06/2015	R202 On 05-November-15			Bond Future	238.64	238.9027	238.6429	238.9027	0.00
04/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7347	7	7347	7	0.00
04/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7367	7	7367	7	0.00
04/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7357	7	7357	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2015	R203 On 06-August-15			Bond Future	7.30	104.9589	7.3014	104.9589	17,787.00
04/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	78	0	78	0	0.00
04/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1131	1	1131	1	0.00
04/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	84	0	84	0	0.00
04/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	81	0	81	0	0.00
04/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1153	1	1153	1	0.00
04/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1170	1	1170	1	0.00
04/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	98	0	98	0	5,000.00
04/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1137	1	1137	1	0.00
04/06/2015	R203 On 05-November-15			Bond Future	7.40	102.4908	7.4000	102.4908	0.00
04/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	20	0	20	0	0.00
04/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	21	0	21	0	0.00
04/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	21	0	21	0	0.00
04/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2459	3	2459	3	0.00
04/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2442	3	2442	3	0.00
04/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2476	3	2476	3	0.00
04/06/2015	R203 On 04-February-16			Bond Future	7.49	104.2362	7.4888	104.2362	0.00
04/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	368	0	368	0	0.00
04/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	380	0	380	0	0.00
04/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	374	0	374	0	0.00
04/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	740	1	740	1	0.00
04/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	722	1	722	1	0.00
04/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	731	1	731	1	0.00
04/06/2015	R204 On 06-August-15			Bond Future	7.61	102.0037	7.6054	102.0037	21,429.00
04/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2385	2	2385	2	0.00
04/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	843	1	843	1	0.00
04/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	879	1	879	1	0.00
04/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	860	1	860	1	0.00
04/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	55	0	55	0	699.00
04/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	437	1	437	1	0.00
04/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	448	1	448	1	0.00
04/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	426	1	426	1	0.00
04/06/2015	R204 On 05-November-15			Bond Future	7.69	103.6537	7.6937	103.6537	0.00
04/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	37	0	37	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
04/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	38	0	38	0	0.00
04/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	36	0	36	0	0.00
04/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4059	4	4059	4	0.00
04/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4086	4	4086	4	0.00
04/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4114	4	4114	4	0.00
04/06/2015	R204 On 04-February-16			Bond Future	7.77	101.3814	7.7701	101.3814	0.00
04/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	698	1	698	1	0.00
04/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	687	1	687	1	0.00
04/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	677	1	677	1	0.00
04/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1375	2	1375	2	0.00
04/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1360	2	1360	2	0.00
04/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1390	2	1390	2	0.00
04/06/2015	R207 On 06-August-15			Bond Future	7.86	97.9672	7.8564	97.9672	38,359.00
04/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	596	0	596	0	0.00
04/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	628	0	628	0	0.00
04/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	612	0	612	0	0.00
04/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	264	0	264	0	70.00
04/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1020	1	1020	1	0.00
04/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1715	2	1715	2	0.00
04/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	978	1	978	1	0.00
04/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	999	1	999	1	0.00
04/06/2015	R207 On 05-November-15			Bond Future	7.94	99.5524	7.9378	99.5524	0.00
04/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	896	1	896	1	0.00
04/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	925	1	925	1	0.00
04/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	910	1	910	1	0.00
04/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	589	0	589	0	19.00
04/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	514	0	514	0	53.00
04/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1581	2	1581	2	0.00
04/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1561	2	1561	2	0.00
04/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2113	2	2113	2	0.00
04/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1541	2	1541	2	0.00
04/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2285	3	2285	3	0.00
04/06/2015	R207 On 04-February-16			Bond Future	8.01	97.6055	8.0121	97.6055	0.00
04/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	467	0	467	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	673	1	673	1	0.00
04/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	695	1	695	1	0.00
04/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	684	1	684	1	19.00
04/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2374	3	2374	3	0.00
04/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2352	3	2352	3	0.00
04/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2397	3	2397	3	0.00
04/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2927	3	2927	3	0.00
04/06/2015	R207 On 05-May-16			Bond Future	8.07	99.3576	8.0729	99.3576	0.00
04/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1335	1	1335	1	0.00
04/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1307	1	1307	1	0.00
04/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	955	1	955	1	43.00
04/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1321	1	1321	1	0.00
04/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2011	2	2011	2	0.00
04/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1994	2	1994	2	0.00
04/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2553	3	2553	3	0.00
04/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2028	2	2028	2	0.00
04/06/2015	R208 On 06-August-15			Bond Future	7.98	96.5748	7.9757	96.5748	37,645.00
04/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	1008	1	1008	1	0.00
04/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	985	1	985	1	0.00
04/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	1030	1	1030	1	0.00
04/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3759	3	3759	3	0.00
04/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	903	1	903	1	0.00
04/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	882	1	882	1	0.00
04/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	924	1	924	1	0.00
04/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	72	0	72	0	198.00
04/06/2015	R208 On 05-November-15			Bond Future	8.05	94.7374	8.0504	94.7374	0.00
04/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2530	2	2530	2	0.00
04/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	916	1	916	1	0.00
04/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	931	1	931	1	0.00
04/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	900	1	900	1	0.00
04/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	765	1	765	1	2,200.00
04/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2174	2	2174	2	0.00
04/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2147	2	2147	2	0.00
04/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2201	2	2201	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
04/06/2015	R208 On 04-February-16			Bond Future	8.12	96.3508	8.1164	96.3508	0.00
04/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1115	1	1115	1	0.00
04/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1100	1	1100	1	0.00
04/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1131	1	1131	1	0.00
04/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2618	3	2618	3	0.00
04/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2592	3	2592	3	0.00
04/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2567	3	2567	3	0.00
04/06/2015	R209 On 06-August-15			Bond Future	8.89	76.7345	8.8859	76.7345	25,578.00
04/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7253	7	7253	7	0.00
04/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2318	2	2318	2	0.00
04/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2361	2	2361	2	0.00
04/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2276	2	2276	2	0.00
04/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1461	2	1461	2	0.00
04/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	134	0	134	0	2,914.00
04/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1430	2	1430	2	0.00
04/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1493	2	1493	2	0.00
04/06/2015	R209 On 05-November-15			Bond Future	8.94	74.8280	8.9410	74.8280	0.00
04/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4223	0	4223	0	0.00
04/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	610	0	610	0	0.00
04/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	636	1	636	1	0.00
04/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	623	1	623	1	0.00
04/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8207	9	8207	9	0.00
04/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1961	0	1961	0	886.00
04/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8281	9	8281	9	0.00
04/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8134	9	8134	9	0.00
04/06/2015	R209 On 04-February-16			Bond Future	8.99	76.1024	8.9912	76.1024	0.00
04/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2930	3	2930	3	0.00
04/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2962	3	2962	3	0.00
04/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2994	3	2994	3	0.00
04/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4784	5	4784	5	0.00
04/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4740	5	4740	5	0.00
04/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4829	5	4829	5	0.00
04/06/2015	R210 On 06-August-15			Bond Future	177.52	177.4590	177.5222	177.4590	1,227.00
04/06/2015	R210 On 06-August-15	178.99	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
04/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1488	2	1488	2	0.00
04/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1478	2	1478	2	0.00
04/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1468	2	1468	2	0.00
04/06/2015	R210 On 05-November-15			Bond Future	178.26	178.1974	178.2585	178.1974	0.00
04/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3741	4	3741	4	0.00
04/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3751	4	3751	4	0.00
04/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3731	4	3731	4	0.00
04/06/2015	R211 On 06-August-15			Bond Future	133.32	133.2787	133.3226	133.2787	1,120.00
04/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1677	2	1677	2	0.00
04/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1687	2	1687	2	0.00
04/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1667	2	1667	2	0.00
04/06/2015	R211 On 05-November-15			Bond Future	135.48	135.4347	135.4769	135.4347	0.00
04/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	487	0	487	0	0.00
04/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	477	0	477	0	0.00
04/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	467	0	467	0	0.00
04/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 06-August-15			Bond Future	137.89	138.0139	137.8946	138.0139	1,109.00
04/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	3095	3	3095	3	0.00
04/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	3105	3	3105	3	0.00
04/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	3115	3	3115	3	0.00
04/06/2015	R212 On 05-November-15			Bond Future	140.12	140.2465	140.1229	140.2465	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
04/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5877	6	5877	6	0.00
04/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5887	6	5887	6	0.00
04/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5867	6	5867	6	0.00
04/06/2015	R213 On 06-August-15			Bond Future	8.78	87.3473	8.7848	87.3473	17,327.00
04/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	908	1	908	1	0.00
04/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	932	1	932	1	0.00
04/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	957	1	957	1	0.00
04/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3102	4	3102	4	0.00
04/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3049	4	3049	4	0.00
04/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3155	4	3155	4	0.00
04/06/2015	R213 On 05-November-15			Bond Future	8.85	85.2163	8.8466	85.2163	0.00
04/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	421	0	421	0	0.00
04/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	440	0	440	0	0.00
04/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	430	0	430	0	0.00
04/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9177	10	9177	10	0.00
04/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9027	10	9027	10	0.00
04/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9102	10	9102	10	0.00
04/06/2015	R213 On 04-February-16			Bond Future	8.90	86.6673	8.9050	86.6673	0.00
04/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3127	3	3127	3	0.00
04/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3160	3	3160	3	0.00
04/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3094	3	3094	3	0.00
04/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4266	5	4266	5	0.00
04/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4225	5	4225	5	0.00
04/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4307	5	4307	5	0.00
04/06/2015	R214 On 06-August-15			Bond Future	8.93	77.6502	8.9341	77.6502	19,996.00
04/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1302	1	1302	1	0.00
04/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1333	1	1333	1	0.00
04/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1365	1	1365	1	0.00
04/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2879	3	2879	3	0.00
04/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2827	3	2827	3	0.00
04/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2776	3	2776	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
04/06/2015	R214 On 05-November-15			Bond Future	8.99	75.6155	8.9889	75.6155	0.00
04/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	614	0	614	0	0.00
04/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	601	0	601	0	0.00
04/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	588	0	588	0	0.00
04/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9206	10	9206	10	0.00
04/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9125	10	9125	10	0.00
04/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9044	10	9044	10	0.00
04/06/2015	R214 On 04-February-16			Bond Future	9.04	76.9031	9.0407	76.9031	4,320.00
04/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1110	1	1110	1	0.00
04/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1128	1	1128	1	0.00
04/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1093	1	1093	1	0.00
04/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9948	11	9948	11	0.00
04/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10024	11	10024	11	0.00
04/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10101	11	10101	11	0.00
04/06/2015	R248 On 06-August-15			Bond Future	9.03	99.7890	9.0259	99.7890	35,237.00
04/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2884	4	2884	4	0.00
04/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2992	4	2992	4	0.00
04/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2777	4	2777	4	0.00
04/06/2015	R248 On 05-November-15			Bond Future	9.08	96.9733	9.0832	96.9733	0.00
04/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12218	13	12218	13	0.00
04/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12094	13	12094	13	0.00
04/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11971	13	11971	13	0.00
04/06/2015	R248 On 04-February-16			Bond Future	9.14	98.6247	9.1376	98.6247	0.00
04/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1387	3	1387	3	0.00
04/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1285	3	1285	3	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1490	3	1490	3	0.00

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