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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	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
06/08/2015	2025 On 06-August-15			Bond Future	123.07	123.0906	123.0693	123.0906	0.00
06/08/2015	2025 On 06-August-15	120.99	Call	Bond Future	2079	2	2079	2	0.00
06/08/2015	2025 On 06-August-15	121.00	Call	Bond Future	2069	2	2069	2	0.00
06/08/2015	2025 On 06-August-15	121.01	Call	Bond Future	2059	2	2059	2	0.00
06/08/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 05-November-15			Bond Future	125.07	125.0765	125.0697	125.0765	38.00
06/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2060	2	2060	2	0.00
06/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2080	2	2080	2	0.00
06/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2070	2	2070	2	0.00
06/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 04-February-16			Bond Future	126.00	126.0133	126.0042	126.0133	0.00
06/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	14	0	14	0	0.00
06/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	4	0	4	0	0.00
06/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	6	0	6	0	0.00
06/08/2015	2030 On 06-August-15			Bond Future	8.62	94.9822	8.6150	94.9822	0.00
06/08/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 06-August-15	7.75	Put	Bond Future	7184	7	7184	7	0.00
06/08/2015	2030 On 06-August-15	7.76	Put	Bond Future	7097	7	7097	7	0.00
06/08/2015	2030 On 06-August-15	7.74	Put	Bond Future	7272	8	7272	8	0.00
06/08/2015	2030 On 05-November-15			Bond Future	8.65	96.5069	8.6530	96.5069	5,696.00
06/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1203	2	1203	2	0.00
06/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1123	2	1123	2	0.00

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06/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1282	2	1282	2	0.00
06/08/2015	2030 On 04-February-16			Bond Future	8.70	94.1579	8.7035	94.1579	400.00
06/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	433	0	433	0	0.00
06/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	357	0	357	0	0.00
06/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	280	0	280	0	0.00
06/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 06-August-15			Bond Future	8.70	98.8260	8.7000	98.8260	0.00
06/08/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 06-August-15	8.50	Put	Bond Future	1714	2	1714	2	0.00
06/08/2015	2032 On 06-August-15	8.51	Put	Bond Future	1627	2	1627	2	0.00
06/08/2015	2032 On 06-August-15	8.49	Put	Bond Future	1800	2	1800	2	0.00
06/08/2015	2032 On 05-November-15			Bond Future	8.74	96.2572	8.7389	96.2572	1,579.00
06/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6479	7	6479	7	0.00
06/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6571	7	6571	7	0.00
06/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6387	7	6387	7	0.00
06/08/2015	2032 On 04-February-16			Bond Future	8.79	97.9114	8.7894	97.9114	0.00
06/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	825	1	825	1	0.00
06/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	742	1	742	1	0.00
06/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	658	1	658	1	0.00
06/08/2015	2032 On 05-May-16			Bond Future	8.83	95.5076	8.8331	95.5076	0.00
06/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1346	1	1346	1	0.00
06/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1267	1	1267	1	0.00
06/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1426	1	1426	1	0.00
06/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00

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06/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 06-August-15			Bond Future	8.83	96.8804	8.8250	96.8804	0.00
06/08/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 06-August-15	8.75	Put	Bond Future	703	1	703	1	0.00
06/08/2015	2037 On 06-August-15	8.76	Put	Bond Future	609	1	609	1	0.00
06/08/2015	2037 On 06-August-15	8.74	Put	Bond Future	798	1	798	1	0.00
06/08/2015	2037 On 05-November-15			Bond Future	8.86	98.4356	8.8601	98.4356	43,737.00
06/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8488	9	8488	9	0.00
06/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8594	9	8594	9	0.00
06/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8383	9	8383	9	0.00
06/08/2015	2037 On 04-February-16			Bond Future	8.91	95.8693	8.9088	95.8693	370.00
06/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1468	2	1468	2	0.00
06/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	1562	2	1562	2	0.00
06/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1375	2	1375	2	0.00
06/08/2015	2037 On 05-May-16			Bond Future	8.95	97.5870	8.9524	97.5870	0.00
06/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	339	0	339	0	0.00
06/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	519	0	519	0	0.00
06/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	429	0	429	0	0.00
06/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 06-August-15			Bond Future	128.05	128.0735	128.0515	128.0735	0.00
06/08/2015	2038 On 06-August-15	127.99	Call	Bond Future	61	0	61	0	0.00
06/08/2015	2038 On 06-August-15	128.01	Call	Bond Future	41	0	41	0	0.00
06/08/2015	2038 On 06-August-15	128.00	Call	Bond Future	51	0	51	0	0.00

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06/08/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 05-November-15			Bond Future	130.13	130.1398	130.1336	130.1398	5,820.00
06/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3866	4	3866	4	0.00
06/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3876	4	3876	4	0.00
06/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3856	4	3856	4	0.00
06/08/2015	2038 On 04-February-16			Bond Future	131.00	131.0113	131.0028	131.0113	0.00
06/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	3	0	3	0	0.00
06/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	13	0	13	0	0.00
06/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	7	0	7	0	0.00
06/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 06-August-15			Bond Future	8.88	98.5768	8.8750	98.5768	0.00
06/08/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 06-August-15	8.74	Put	Bond Future	1394	2	1394	2	0.00
06/08/2015	2044 On 06-August-15	8.75	Put	Bond Future	1290	2	1290	2	0.00
06/08/2015	2044 On 06-August-15	8.76	Put	Bond Future	1185	2	1185	2	0.00
06/08/2015	2044 On 05-November-15			Bond Future	8.91	100.1593	8.9074	100.1593	14,593.00
06/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7059	8	7059	8	0.00
06/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6946	8	6946	8	0.00
06/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7173	8	7173	8	0.00
06/08/2015	2044 On 04-February-16			Bond Future	8.95	97.4973	8.9537	97.4973	0.00
06/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	562	0	562	0	0.00
06/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	363	0	363	0	0.00

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06/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	462	0	462	0	0.00
06/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 05-May-16			Bond Future	9.00	99.2441	8.9952	99.2441	0.00
06/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	48	0	48	0	0.00
06/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	147	0	147	0	0.00
06/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	1	0	1	0.00
06/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	52	1	52	1	0.00
06/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	1	0	1	0.00
06/08/2015	2046 On 06-August-15			Bond Future	127.22	127.2407	127.2188	127.2407	0.00
06/08/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 06-August-15	128.99	Put	Bond Future	1771	2	1771	2	0.00
06/08/2015	2046 On 06-August-15	129.00	Put	Bond Future	1781	2	1781	2	0.00
06/08/2015	2046 On 06-August-15	129.01	Put	Bond Future	1791	2	1791	2	0.00
06/08/2015	2046 On 05-November-15			Bond Future	127.88	127.8852	127.8796	127.8852	6,062.00
06/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	5120	5	5120	5	0.00
06/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	5110	5	5110	5	0.00
06/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	5130	5	5130	5	0.00
06/08/2015	2046 On 04-February-16			Bond Future	130.08	130.0925	130.0847	130.0925	0.00
06/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2095	2	2095	2	0.00
06/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2085	2	2085	2	0.00
06/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2075	2	2075	2	0.00
06/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 06-August-15			Bond Future	136.19	136.2115	136.1880	136.2115	0.00
06/08/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00

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06/08/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 06-August-15	136.99	Put	Bond Future	802	1	802	1	0.00
06/08/2015	2050 On 06-August-15	137.00	Put	Bond Future	812	1	812	1	0.00
06/08/2015	2050 On 06-August-15	137.01	Put	Bond Future	822	1	822	1	0.00
06/08/2015	2050 On 05-November-15			Bond Future	138.40	138.4089	138.4029	138.4089	4,361.00
06/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6607	7	6607	7	0.00
06/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6597	7	6597	7	0.00
06/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6587	7	6587	7	0.00
06/08/2015	2050 On 04-February-16			Bond Future	139.25	139.2631	139.2548	139.2631	0.00
06/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1255	1	1255	1	0.00
06/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1245	1	1245	1	0.00
06/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1265	1	1265	1	0.00
06/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	AL37 On 06-August-15			Index Future	458.03	457.4730	458.0310	457.4730	0.00
06/08/2015	AL37 On 05-November-15			Index Future	465.86	464.8990	465.8610	464.8990	3.00
06/08/2015	AL37 On 04-February-16			Index Future	473.86	472.8860	473.8580	472.8860	0.00
06/08/2015	AL7T On 06-August-15			Index Future	541.27	540.1570	541.2740	540.1570	0.00
06/08/2015	AL7T On 05-November-15			Index Future	550.81	548.9250	550.8070	548.9250	1.00
06/08/2015	AL7T On 04-February-16			Index Future	560.26	558.3560	560.2620	558.3560	0.00
06/08/2015	ALBI On 06-August-15			Index Future	494.86	493.7320	494.8600	493.7320	0.00
06/08/2015	ALBI On 05-November-15			Index Future	503.60	501.7450	503.6010	501.7450	458.00
06/08/2015	ALBI On 04-February-16			Index Future	512.25	510.3660	512.2450	510.3660	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	ALBI On 05-May-16			Index Future	521.42	519.5000	521.4150	519.5000	0.00
06/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2015	EL28 On 06-August-15			Bond Future	127.41	127.4290	127.4069	127.4290	0.00
06/08/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2397	2	2397	2	0.00
06/08/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2407	2	2407	2	0.00
06/08/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2417	2	2417	2	0.00
06/08/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 05-November-15			Bond Future	127.92	127.9289	127.9239	127.9289	0.00
06/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	934	1	934	1	0.00
06/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	914	1	914	1	0.00
06/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	924	1	924	1	0.00
06/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 04-February-16			Bond Future	130.13	130.1374	130.1300	130.1374	0.00
06/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1140	1	1140	1	0.00
06/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1130	1	1130	1	0.00
06/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1120	1	1120	1	0.00
06/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 06-August-15			Bond Future	9.72	84.1178	9.7150	84.1178	0.00
06/08/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 06-August-15	9.59	Put	Bond Future	911	1	911	1	0.00
06/08/2015	ES33 On 06-August-15	9.61	Put	Bond Future	764	1	764	1	0.00
06/08/2015	ES33 On 06-August-15	9.60	Put	Bond Future	838	1	838	1	0.00
06/08/2015	ES33 On 05-November-15			Bond Future	9.78	81.6806	9.7813	81.6806	6,441.00
06/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5879	6	5879	6	0.00
06/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5800	6	5800	6	0.00
06/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5958	6	5958	6	0.00
06/08/2015	ES33 On 04-February-16			Bond Future	9.86	83.0842	9.8625	83.0842	0.00
06/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	889	1	889	1	0.00
06/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1027	1	1027	1	0.00
06/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	958	1	958	1	0.00
06/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 05-May-16			Bond Future	9.94	80.7812	9.9356	80.7812	0.00
06/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	376	0	376	0	0.00
06/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	514	0	514	0	0.00
06/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	445	0	445	0	0.00
06/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	GOVI On 06-August-15			GOVI	491.08	490.0430	491.0810	490.0430	0.00
06/08/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 06-August-15	500.00	Put	GOVI	89190	10	89190	10	0.00
06/08/2015	GOVI On 06-August-15	500.01	Put	GOVI	89290	10	89290	10	0.00
06/08/2015	GOVI On 06-August-15	499.99	Put	GOVI	89090	10	89090	10	0.00
06/08/2015	GOVI On 05-November-15			GOVI	499.70	497.9970	499.6970	497.9970	441.00
06/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	303030	32	303030	32	0.00
06/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	302930	32	302930	32	0.00
06/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	303130	32	303130	32	0.00
06/08/2015	GOVI On 04-February-16			GOVI	508.27	506.5530	508.2740	506.5530	26.00
06/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 04-February-16	512.01	Call	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
06/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	37160	5	37160	5	0.00
06/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	37360	5	37360	5	0.00
06/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	37260	5	37260	5	0.00
06/08/2015	GOVI On 05-May-16			GOVI	517.37	515.6190	517.3730	515.6190	0.00
06/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
06/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	6170	2	6170	2	0.00
06/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	6270	2	6270	2	0.00
06/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	6370	2	6370	2	0.00
06/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2015	IGOV On 06-August-15			Index Future	232.28	232.2890	232.2790	232.2890	0.00
06/08/2015	IGOV On 05-November-15			Index Future	236.07	236.0780	236.0660	236.0780	973.00
06/08/2015	IGOV On 04-February-16			Index Future	240.14	240.1540	240.1370	240.1540	82.00
06/08/2015	IGOV On 05-May-16			Index Future	244.46	244.4710	244.4550	244.4710	0.00
06/08/2015	ILBI On 06-August-15			Index Future	629.41	629.4410	629.4130	629.4410	0.00
06/08/2015	ILBI On 05-November-15			Index Future	639.79	639.8190	639.7870	639.8190	0.00
06/08/2015	ILBI On 04-February-16			Index Future	650.78	650.8130	650.7790	650.8130	160.00
06/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
06/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
06/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
06/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
06/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
06/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
06/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
06/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
06/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
06/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	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
06/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
06/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
06/08/2015	R023 On 06-August-15			Bond Future	8.10	101.3222	8.1000	101.3222	0.00
06/08/2015	R023 On 06-August-15	8.24	Call	Bond Future	766	1	766	1	0.00
06/08/2015	R023 On 06-August-15	9.07	Call	Bond Future	5157	5	5157	5	0.00
06/08/2015	R023 On 06-August-15	8.25	Call	Bond Future	821	1	821	1	0.00
06/08/2015	R023 On 06-August-15	8.26	Call	Bond Future	875	1	875	1	0.00
06/08/2015	R023 On 06-August-15	8.24	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R023 On 06-August-15	8.26	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R023 On 06-August-15	8.25	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R023 On 05-November-15			Bond Future	8.14	99.0245	8.1441	99.0245	19,385.00
06/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1073	1	1073	1	0.00
06/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1118	1	1118	1	0.00
06/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1096	1	1096	1	0.00
06/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1871	2	1871	2	0.00
06/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1840	2	1840	2	0.00
06/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1903	2	1903	2	0.00
06/08/2015	R023 On 04-February-16			Bond Future	8.20	100.7258	8.2034	100.7258	1,050.00
06/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1513	1	1513	1	0.00
06/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1469	1	1469	1	0.00
06/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1491	1	1491	1	0.00
06/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2586	3	2586	3	0.00
06/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2555	3	2555	3	0.00
06/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2525	3	2525	3	0.00
06/08/2015	R023 On 05-May-16			Bond Future	8.25	98.6002	8.2451	98.6002	0.00
06/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2421	2	2421	2	0.00
06/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2395	2	2395	2	0.00
06/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2369	2	2369	2	0.00
06/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2370	3	2370	3	0.00
06/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2346	3	2346	3	0.00
06/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2395	3	2395	3	0.00
06/08/2015	R186 On 06-August-15			Bond Future	8.23	117.7682	8.2300	117.7682	0.00
06/08/2015	R186 On 06-August-15	8.50	Call	Bond Future	2159	2	2159	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
06/08/2015	R186 On 06-August-15	7.65	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	7.85	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.35	Call	Bond Future	966	1	966	1	0.00
06/08/2015	R186 On 06-August-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.45	Call	Bond Future	1763	2	1763	2	0.00
06/08/2015	R186 On 06-August-15	8.05	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.55	Call	Bond Future	2553	2	2553	2	0.00
06/08/2015	R186 On 06-August-15	8.90	Call	Bond Future	5257	5	5257	5	0.00
06/08/2015	R186 On 06-August-15	8.46	Call	Bond Future	1842	2	1842	2	0.00
06/08/2015	R186 On 06-August-15	8.68	Call	Bond Future	3568	3	3568	3	0.00
06/08/2015	R186 On 06-August-15	7.85	Put	Bond Future	3134	3	3134	3	0.00
06/08/2015	R186 On 06-August-15	8.01	Put	Bond Future	1800	2	1800	2	0.00
06/08/2015	R186 On 06-August-15	8.35	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	7.75	Put	Bond Future	3977	4	3977	4	0.00
06/08/2015	R186 On 06-August-15	8.45	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	7.99	Put	Bond Future	1966	2	1966	2	0.00
06/08/2015	R186 On 06-August-15	8.05	Put	Bond Future	1470	2	1470	2	0.00
06/08/2015	R186 On 06-August-15	7.65	Put	Bond Future	4829	5	4829	5	0.00
06/08/2015	R186 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.68	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.46	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.00	Put	Bond Future	1883	2	1883	2	0.00
06/08/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 06-August-15	8.55	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 05-November-15			Bond Future	8.27	119.6588	8.2684	119.6588	32,460.00
06/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2124	2	2124	2	0.00
06/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3042	3	3042	3	0.00
06/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2047	2	2047	2	0.00
06/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5213	5	5213	5	0.00
06/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6130	6	6130	6	0.00
06/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2583	2	2583	2	843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	957	1	957	1	674.00
06/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	691	1	691	1	169.00
06/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2163	2	2163	2	0.00
06/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	728	1	728	1	1,200.00
06/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2203	2	2203	2	0.00
06/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3286	3	3286	3	0.00
06/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3539	3	3539	3	0.00
06/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2433	3	2433	3	1,090.00
06/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4265	5	4265	5	0.00
06/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5079	5	5079	5	0.00
06/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1611	2	1611	2	6,308.00
06/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2350	3	2350	3	0.00
06/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1937	2	1937	2	9,430.00
06/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2270	2	2270	2	0.00
06/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1465	2	1465	2	4,666.00
06/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1330	1	1330	1	4,667.00
06/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	714	1	714	1	843.00
06/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4949	5	4949	5	0.00
06/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2309	3	2309	3	8,690.00
06/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	510	1	510	1	2,600.00
06/08/2015	R186 On 04-February-16			Bond Future	8.32	116.4156	8.3162	116.4156	6,262.00
06/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	810	1	810	1	0.00
06/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	794	1	794	1	0.00
06/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	778	1	778	1	0.00
06/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7396	8	7396	8	0.00
06/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7328	8	7328	8	0.00
06/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7464	8	7464	8	0.00
06/08/2015	R186 On 05-May-16			Bond Future	8.36	118.5007	8.3551	118.5007	0.00
06/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3726	4	3726	4	0.00
06/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3766	4	3766	4	0.00
06/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3686	3	3686	3	0.00
06/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1418	1	1418	1	0.00
06/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3878	4	3878	4	0.00
06/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3805	4	3805	4	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
06/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7714	8	7714	8	0.00
06/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3841	4	3841	4	0.00
06/08/2015	R186 On 04-August-16			Bond Future	8.39	115.3573	8.3948	115.3573	0.00
06/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	709	0	709	0	0.00
06/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	858	0	858	0	0.00
06/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	784	0	784	0	0.00
06/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 06-August-15			Bond Future	293.45	293.4984	293.4480	293.4984	0.00
06/08/2015	R197 On 06-August-15	288.01	Call	Bond Future	5438	5	5438	5	0.00
06/08/2015	R197 On 06-August-15	288.00	Call	Bond Future	5448	5	5448	5	0.00
06/08/2015	R197 On 06-August-15	287.99	Call	Bond Future	5458	6	5458	6	0.00
06/08/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 05-November-15			Bond Future	298.22	298.2338	298.2178	298.2338	927.00
06/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3228	3	3228	3	0.00
06/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3208	3	3208	3	0.00
06/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3218	3	3218	3	0.00
06/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 04-February-16			Bond Future	297.00	297.0260	297.0047	297.0260	0.00
06/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	15	0	15	0	0.00
06/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	5	0	5	0	0.00
06/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	5	0	5	0	0.00
06/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 06-August-15			Bond Future	238.48	238.5222	238.4810	238.5222	0.00
06/08/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	R202 On 06-August-15	239.99	Put	Bond Future	1509	1	1509	1	0.00
06/08/2015	R202 On 06-August-15	240.00	Put	Bond Future	1519	1	1519	1	0.00
06/08/2015	R202 On 06-August-15	240.01	Put	Bond Future	1529	1	1529	1	0.00
06/08/2015	R202 On 05-November-15			Bond Future	242.36	242.3703	242.3589	242.3703	52,921.00
06/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3631	4	3631	4	0.00
06/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3651	4	3651	4	0.00
06/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3641	4	3641	4	0.00
06/08/2015	R202 On 04-February-16			Bond Future	243.16	243.1780	243.1622	243.1780	0.00
06/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3172	3	3172	3	0.00
06/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3162	3	3162	3	0.00
06/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3152	3	3152	3	0.00
06/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R203 On 06-August-15			Bond Future	7.24	105.2201	7.2350	105.2201	0.00
06/08/2015	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R203 On 06-August-15	7.84	Call	Bond Future	1162	1	1162	1	0.00
06/08/2015	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R203 On 06-August-15	6.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R203 On 06-August-15	6.75	Put	Bond Future	944	1	944	1	0.00
06/08/2015	R203 On 06-August-15	6.76	Put	Bond Future	925	1	925	1	0.00
06/08/2015	R203 On 06-August-15	6.74	Put	Bond Future	964	1	964	1	0.00
06/08/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R203 On 05-November-15			Bond Future	7.30	102.7430	7.3026	102.7430	14,092.00
06/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	0	4	0	0.00
06/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	4	0	4	0	0.00
06/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	4	0	0.00
06/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2275	2	2275	2	0.00
06/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2293	2	2293	2	0.00
06/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2258	2	2258	2	0.00
06/08/2015	R203 On 04-February-16			Bond Future	7.37	104.5084	7.3663	104.5084	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
06/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	365	0	365	0	0.00
06/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	351	0	351	0	0.00
06/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	358	0	358	0	0.00
06/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	540	1	540	1	0.00
06/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	524	1	524	1	0.00
06/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	532	1	532	1	0.00
06/08/2015	R203 On 05-May-16			Bond Future	7.38	102.2098	7.3835	102.2098	0.00
06/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	440	0	440	0	0.00
06/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	452	0	452	0	0.00
06/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	446	0	446	0	0.00
06/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	609	1	609	1	0.00
06/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	623	1	623	1	0.00
06/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	616	1	616	1	0.00
06/08/2015	R204 On 06-August-15			Bond Future	7.57	102.2990	7.5650	102.2990	0.00
06/08/2015	R204 On 06-August-15	8.41	Call	Bond Future	2449	2	2449	2	0.00
06/08/2015	R204 On 06-August-15	7.74	Call	Bond Future	513	0	513	0	0.00
06/08/2015	R204 On 06-August-15	7.76	Call	Bond Future	572	0	572	0	0.00
06/08/2015	R204 On 06-August-15	7.75	Call	Bond Future	542	0	542	0	0.00
06/08/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R204 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R204 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R204 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R204 On 05-November-15			Bond Future	7.63	103.9412	7.6266	103.9412	14,497.00
06/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	7	0	0.00
06/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	7	0	7	0	0.00
06/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	6	0	6	0	0.00
06/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3844	4	3844	4	0.00
06/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3872	4	3872	4	0.00
06/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3900	4	3900	4	0.00
06/08/2015	R204 On 04-February-16			Bond Future	7.69	101.6895	7.6914	101.6895	0.00
06/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	621	1	621	1	0.00
06/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	610	1	610	1	0.00
06/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	599	1	599	1	0.00
06/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1098	1	1098	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
06/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1083	1	1083	1	0.00
06/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1113	1	1113	1	0.00
06/08/2015	R204 On 05-May-16			Bond Future	7.74	103.5108	7.7363	103.5108	0.00
06/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1073	1	1073	1	0.00
06/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1061	1	1061	1	0.00
06/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1049	1	1049	1	0.00
06/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1028	1	1028	1	0.00
06/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1040	1	1040	1	0.00
06/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1017	1	1017	1	0.00
06/08/2015	R207 On 06-August-15			Bond Future	7.77	98.4960	7.7700	98.4960	0.00
06/08/2015	R207 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R207 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R207 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R207 On 06-August-15	7.46	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R207 On 06-August-15	7.74	Put	Bond Future	109	0	109	0	0.00
06/08/2015	R207 On 06-August-15	7.46	Put	Bond Future	1137	1	1137	1	0.00
06/08/2015	R207 On 06-August-15	7.76	Put	Bond Future	36	0	36	0	0.00
06/08/2015	R207 On 06-August-15	7.75	Put	Bond Future	73	0	73	0	0.00
06/08/2015	R207 On 05-November-15			Bond Future	7.83	100.0771	7.8275	100.0771	37,422.00
06/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	742	1	742	1	0.00
06/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	774	1	774	1	0.00
06/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	758	1	758	1	0.00
06/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	424	0	424	0	19.00
06/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	353	0	353	0	53.00
06/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1046	1	1046	1	0.00
06/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1027	1	1027	1	0.00
06/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1567	2	1567	2	0.00
06/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1008	1	1008	1	0.00
06/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1742	2	1742	2	0.00
06/08/2015	R207 On 04-February-16			Bond Future	7.89	98.1544	7.8898	98.1544	0.00
06/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	373	0	373	0	43.00
06/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	581	1	581	1	0.00
06/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	604	1	604	1	0.00
06/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	592	1	592	1	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1882	2	1882	2	0.00
06/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1860	2	1860	2	0.00
06/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1904	2	1904	2	0.00
06/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2433	3	2433	3	0.00
06/08/2015	R207 On 05-May-16			Bond Future	7.94	99.9125	7.9412	99.9125	0.00
06/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1293	1	1293	1	0.00
06/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1263	1	1263	1	0.00
06/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	886	1	886	1	43.00
06/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1278	1	1278	1	0.00
06/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1561	2	1561	2	0.00
06/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1545	2	1545	2	0.00
06/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2076	2	2076	2	0.00
06/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1577	2	1577	2	0.00
06/08/2015	R207 On 04-August-16			Bond Future	8.00	98.0884	7.9955	98.0884	0.00
06/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	42	0	42	0	0.00
06/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	13	0	13	0	0.00
06/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	16	0	16	0	0.00
06/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R208 On 06-August-15			Bond Future	7.90	97.1754	7.9000	97.1754	0.00
06/08/2015	R208 On 06-August-15	8.00	Call	Bond Future	433	0	433	0	0.00
06/08/2015	R208 On 06-August-15	8.01	Call	Bond Future	476	0	476	0	0.00
06/08/2015	R208 On 06-August-15	8.85	Call	Bond Future	4014	4	4014	4	0.00
06/08/2015	R208 On 06-August-15	7.99	Call	Bond Future	389	0	389	0	0.00
06/08/2015	R208 On 06-August-15	7.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R208 On 06-August-15	8.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R208 On 06-August-15	8.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R208 On 05-November-15			Bond Future	7.95	95.3357	7.9467	95.3357	40,477.00
06/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2546	2	2546	2	0.00
06/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	724	1	724	1	0.00
06/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	708	1	708	1	0.00
06/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	741	1	741	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
06/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	349	0	349	0	2,200.00
06/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1551	2	1551	2	0.00
06/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1525	2	1525	2	0.00
06/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1577	2	1577	2	0.00
06/08/2015	R208 On 04-February-16			Bond Future	8.00	96.9739	8.0037	96.9739	0.00
06/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1009	1	1009	1	0.00
06/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	993	1	993	1	0.00
06/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1025	1	1025	1	0.00
06/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2059	2	2059	2	0.00
06/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2034	2	2034	2	0.00
06/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2010	2	2010	2	0.00
06/08/2015	R208 On 05-May-16			Bond Future	8.05	95.3090	8.0482	95.3090	0.00
06/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1665	2	1665	2	0.00
06/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1684	2	1684	2	0.00
06/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1704	2	1704	2	0.00
06/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1870	2	1870	2	0.00
06/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1851	2	1851	2	0.00
06/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1890	2	1890	2	0.00
06/08/2015	R209 On 06-August-15			Bond Future	8.76	78.2711	8.7600	78.2711	0.00
06/08/2015	R209 On 06-August-15	9.90	Call	Bond Future	8082	8	8082	8	0.00
06/08/2015	R209 On 06-August-15	8.99	Call	Bond Future	1745	2	1745	2	0.00
06/08/2015	R209 On 06-August-15	9.16	Call	Bond Future	2996	3	2996	3	0.00
06/08/2015	R209 On 06-August-15	9.00	Call	Bond Future	1820	2	1820	2	0.00
06/08/2015	R209 On 06-August-15	8.71	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R209 On 06-August-15	9.01	Call	Bond Future	1894	2	1894	2	0.00
06/08/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R209 On 06-August-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R209 On 06-August-15	9.16	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R209 On 06-August-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R209 On 06-August-15	8.71	Put	Bond Future	388	1	388	1	0.00
06/08/2015	R209 On 06-August-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R209 On 05-November-15			Bond Future	8.79	76.3797	8.7924	76.3797	24,850.00
06/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4366	4	4366	4	0.00
06/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	373	0	373	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
06/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1322	1	1322	1	900.00
06/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3905	4	3905	4	0.00
06/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	395	0	395	0	0.00
06/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	384	0	384	0	0.00
06/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6842	7	6842	7	0.00
06/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3613	4	3613	4	0.00
06/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	978	1	978	1	900.00
06/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6918	7	6918	7	0.00
06/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1165	1	1165	1	640.00
06/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6767	7	6767	7	0.00
06/08/2015	R209 On 04-February-16			Bond Future	8.84	77.6923	8.8373	77.6923	400.00
06/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2915	3	2915	3	0.00
06/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2950	3	2950	3	0.00
06/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2986	3	2986	3	0.00
06/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6333	6	6333	6	0.00
06/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3576	4	3576	4	0.00
06/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3659	4	3659	4	0.00
06/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1407	2	1407	2	2,200.00
06/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3617	4	3617	4	0.00
06/08/2015	R209 On 05-May-16			Bond Future	8.88	75.9341	8.8761	75.9341	0.00
06/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4390	4	4390	4	0.00
06/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4431	4	4431	4	0.00
06/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4351	4	4351	4	0.00
06/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3434	4	3434	4	0.00
06/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3467	4	3467	4	0.00
06/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3502	4	3502	4	0.00
06/08/2015	R210 On 06-August-15			Bond Future	182.57	182.5978	182.5665	182.5978	0.00
06/08/2015	R210 On 06-August-15	178.99	Call	Bond Future	3576	4	3576	4	0.00
06/08/2015	R210 On 06-August-15	179.01	Call	Bond Future	3556	4	3556	4	0.00
06/08/2015	R210 On 06-August-15	179.00	Call	Bond Future	3566	4	3566	4	0.00
06/08/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 05-November-15			Bond Future	183.40	183.4088	183.3990	183.4088	1,698.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1399	1	1399	1	0.00
06/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1389	1	1389	1	0.00
06/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1409	1	1409	1	0.00
06/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 04-February-16			Bond Future	186.56	186.5747	186.5617	186.5747	0.00
06/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1572	2	1572	2	0.00
06/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1562	2	1562	2	0.00
06/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1552	2	1552	2	0.00
06/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 06-August-15			Bond Future	134.31	134.3307	134.3076	134.3307	0.00
06/08/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 06-August-15	135.00	Put	Bond Future	692	1	692	1	0.00
06/08/2015	R211 On 06-August-15	134.99	Put	Bond Future	682	1	682	1	0.00
06/08/2015	R211 On 06-August-15	135.01	Put	Bond Future	702	1	702	1	0.00
06/08/2015	R211 On 05-November-15			Bond Future	136.49	136.4980	136.4881	136.4980	0.00
06/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1498	2	1498	2	0.00
06/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1488	1	1488	1	0.00
06/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1478	1	1478	1	0.00
06/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 04-February-16			Bond Future	137.15	137.1576	137.1451	137.1576	1,120.00
06/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1845	2	1845	2	0.00
06/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1865	2	1865	2	0.00
06/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1855	2	1855	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
06/08/2015	R212 On 06-August-15			Bond Future	141.33	141.3586	141.3343	141.3586	0.00
06/08/2015	R212 On 06-August-15	140.99	Call	Bond Future	344	0	344	0	0.00
06/08/2015	R212 On 06-August-15	141.00	Call	Bond Future	334	0	334	0	0.00
06/08/2015	R212 On 06-August-15	141.01	Call	Bond Future	324	0	324	0	0.00
06/08/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 05-November-15			Bond Future	143.63	143.6393	143.6313	143.6393	928.00
06/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2369	2	2369	2	0.00
06/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2379	2	2379	2	0.00
06/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2359	2	2359	2	0.00
06/08/2015	R212 On 04-February-16			Bond Future	144.25	144.2566	144.2459	144.2566	0.00
06/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1754	2	1754	2	0.00
06/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1764	2	1764	2	0.00
06/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1744	2	1744	2	0.00
06/08/2015	R213 On 06-August-15			Bond Future	8.64	89.0105	8.6400	89.0105	0.00
06/08/2015	R213 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R213 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R213 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R213 On 06-August-15	8.50	Put	Bond Future	1076	1	1076	1	0.00
06/08/2015	R213 On 06-August-15	8.49	Put	Bond Future	1154	1	1154	1	0.00
06/08/2015	R213 On 06-August-15	8.51	Put	Bond Future	999	1	999	1	0.00
06/08/2015	R213 On 05-November-15			Bond Future	8.68	86.8950	8.6834	86.8950	19,120.00
06/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	232	0	232	0	0.00
06/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	247	0	247	0	0.00
06/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	239	0	239	0	0.00
06/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7772	8	7772	8	0.00
06/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7617	8	7617	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
06/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7694	8	7694	8	0.00
06/08/2015	R213 On 04-February-16			Bond Future	8.74	88.3879	8.7353	88.3879	0.00
06/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3222	3	3222	3	0.00
06/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3261	3	3261	3	0.00
06/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3185	3	3185	3	0.00
06/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3113	3	3113	3	0.00
06/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3077	3	3077	3	0.00
06/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3150	3	3150	3	0.00
06/08/2015	R213 On 05-May-16			Bond Future	8.78	86.4216	8.7754	86.4216	0.00
06/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3670	3	3670	3	0.00
06/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3706	4	3706	4	0.00
06/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3744	4	3744	4	0.00
06/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3893	4	3893	4	0.00
06/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3931	4	3931	4	0.00
06/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3857	4	3857	4	0.00
06/08/2015	R214 On 06-August-15			Bond Future	8.80	79.3759	8.8000	79.3759	0.00
06/08/2015	R214 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R214 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R214 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R214 On 06-August-15	8.74	Put	Bond Future	493	1	493	1	0.00
06/08/2015	R214 On 06-August-15	8.75	Put	Bond Future	410	1	410	1	0.00
06/08/2015	R214 On 06-August-15	8.76	Put	Bond Future	328	1	328	1	0.00
06/08/2015	R214 On 05-November-15			Bond Future	8.83	77.3589	8.8319	77.3589	12,095.00
06/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	375	0	375	0	0.00
06/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	364	0	364	0	0.00
06/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	354	0	354	0	0.00
06/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7714	8	7714	8	0.00
06/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7631	8	7631	8	0.00
06/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7548	8	7548	8	0.00
06/08/2015	R214 On 04-February-16			Bond Future	8.88	78.6879	8.8781	78.6879	4,620.00
06/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	965	1	965	1	0.00
06/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	983	1	983	1	0.00
06/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	949	1	949	1	0.00
06/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8515	9	8515	9	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
06/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8591	9	8591	9	0.00
06/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8667	9	8667	9	0.00
06/08/2015	R214 On 05-May-16			Bond Future	8.91	76.8016	8.9143	76.8016	0.00
06/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4477	4	4477	4	0.00
06/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4560	4	4560	4	0.00
06/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4518	4	4518	4	0.00
06/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3839	4	3839	4	0.00
06/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3803	4	3803	4	0.00
06/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3877	4	3877	4	0.00
06/08/2015	R248 On 06-August-15			Bond Future	8.87	102.2170	8.8700	102.2170	0.00
06/08/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 06-August-15	8.76	Put	Bond Future	1166	2	1166	2	0.00
06/08/2015	R248 On 06-August-15	8.74	Put	Bond Future	1380	2	1380	2	0.00
06/08/2015	R248 On 06-August-15	8.75	Put	Bond Future	1273	2	1273	2	0.00
06/08/2015	R248 On 05-November-15			Bond Future	8.90	99.4276	8.9036	99.4276	47,865.00
06/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	10379	11	10379	11	0.00
06/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10255	11	10255	11	0.00
06/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10132	11	10132	11	0.00
06/08/2015	R248 On 04-February-16			Bond Future	8.95	101.1357	8.9517	101.1357	0.00
06/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	393	0	393	0	0.00
06/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	597	0	597	0	0.00
06/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	495	0	495	0	0.00
06/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/08/2015	R248 On 05-May-16			Bond Future	8.99	98.5106	8.9897	98.5106	0.00
06/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	3	0	3	0	0.00
06/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	207	0	207	0	0.00
06/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	105	0	105	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
06/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	1	0	1	0.00
06/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	1	0	1	0.00
06/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00