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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	2025 On 05-February-15			Bond Future	118.06	118.3917	118.0605	118.3917	16.00
06/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	930	1	930	1	0.00
06/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	950	1	950	1	0.00
06/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	940	1	940	1	0.00
06/01/2015	2025 On 07-May-15			Bond Future	119.94	120.2757	119.9395	120.2757	0.00
06/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1060	1	1060	1	0.00
06/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1070	1	1070	1	0.00
06/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1050	1	1050	1	0.00
06/01/2015	2030 On 05-February-15			Bond Future	8.21	97.1914	8.2107	97.1914	4,666.00
06/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	8153	7	8153	7	0.00
06/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	8302	7	8302	7	0.00
06/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	8228	7	8228	7	0.00
06/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 07-May-15			Bond Future	8.27	98.7305	8.2650	98.7305	0.00
06/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	3988	3	3988	3	0.00
06/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	3910	3	3910	3	0.00
06/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	3831	3	3831	3	0.00
06/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 05-February-15			Bond Future	8.37	100.6417	8.3666	100.6417	15.00
06/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	1272	0	1272	0	0.00
06/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	1184	0	1184	0	0.00
06/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	1096	0	1096	0	0.00
06/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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06/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 07-May-15			Bond Future	8.42	98.0803	8.4210	98.0803	0.00
06/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	607	0	607	0	0.00
06/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	782	0	782	0	0.00
06/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	694	0	694	0	0.00
06/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 06-August-15			Bond Future	8.46	99.7683	8.4637	99.7683	0.00
06/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	403	0	403	0	0.00
06/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	316	0	316	0	0.00
06/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	229	0	229	0	0.00
06/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2037 On 05-February-15			Bond Future	8.44	99.3770	8.4450	99.3770	36,001.00
06/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	9703	8	9703	8	0.00
06/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	9788	8	9788	8	0.00
06/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	9618	8	9618	8	0.00
06/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 07-May-15			Bond Future	8.50	100.9507	8.4977	100.9507	500.00
06/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	4667	3	4667	3	0.00
06/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	4849	3	4849	3	0.00
06/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	4758	3	4758	3	0.00
06/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 06-August-15			Bond Future	8.54	98.4278	8.5410	98.4278	0.00
06/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	2003	1	2003	1	0.00
06/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	1909	0	1909	0	0.00
06/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	2097	1	2097	1	0.00
06/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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06/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 05-February-15			Bond Future	125.62	125.1751	125.6240	125.1751	3,701.00
06/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2614	2	2614	2	0.00
06/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2624	2	2624	2	0.00
06/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2634	2	2634	2	0.00
06/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 07-May-15			Bond Future	127.62	127.1672	127.6233	127.1672	0.00
06/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	633	0	633	0	0.00
06/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	613	0	613	0	0.00
06/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	623	0	623	0	0.00
06/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 05-February-15			Bond Future	8.57	100.6401	8.5697	100.6401	6,042.00
06/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	4581	3	4581	3	0.00
06/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	4481	3	4481	3	0.00
06/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	4380	3	4380	3	0.00
06/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 07-May-15			Bond Future	8.62	102.2338	8.6218	102.2338	0.00
06/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	3813	2	3813	2	0.00
06/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	4013	2	4013	2	0.00
06/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	3913	2	3913	2	0.00
06/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 06-August-15			Bond Future	8.67	99.6077	8.6650	99.6077	0.00
06/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	789	0	789	0	0.00
06/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	997	0	997	0	0.00
06/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	893	0	893	0	0.00

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06/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2046 On 05-February-15			Bond Future	127.85	127.8622	127.8540	127.8622	5,889.00
06/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3864	4	3864	4	0.00
06/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3844	4	3844	4	0.00
06/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3854	4	3854	4	0.00
06/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 07-May-15			Bond Future	128.52	128.5279	128.5199	128.5279	0.00
06/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1510	2	1510	2	0.00
06/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1520	2	1520	2	0.00
06/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1530	2	1530	2	0.00
06/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 05-February-15			Bond Future	135.91	136.2603	135.9142	136.2603	2,753.00
06/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	5924	6	5924	6	0.00
06/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	5904	6	5904	6	0.00
06/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	5914	6	5914	6	0.00
06/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 07-May-15			Bond Future	138.08	138.4283	138.0774	138.4283	0.00
06/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3067	3	3067	3	0.00
06/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3087	3	3087	3	0.00
06/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3077	3	3077	3	0.00
06/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	AL12 On 05-February-15			Index Future	545.68	538.2120	545.6780	538.2120	0.00
06/01/2015	AL12 On 07-May-15			Index Future	554.31	546.7290	554.3130	546.7290	0.00
06/01/2015	AL37 On 05-February-15			Index Future	450.61	447.9930	450.6090	447.9930	116.00
06/01/2015	AL37 On 07-May-15			Index Future	457.74	455.0820	457.7400	455.0820	0.00
06/01/2015	AL7T On 05-February-15			Index Future	536.03	530.8760	536.0300	530.8760	3.00
06/01/2015	AL7T On 07-May-15			Index Future	544.51	539.2770	544.5130	539.2770	0.00
06/01/2015	ALBI On 05-February-15			Index Future	489.60	485.0500	489.6000	485.0500	774.00
06/01/2015	ALBI On 07-May-15			Index Future	497.35	492.7250	497.3480	492.7250	0.00
06/01/2015	ALBI On 06-August-15			Index Future	505.80	501.1060	505.7990	501.1060	0.00
06/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	EL28 On 05-February-15			Bond Future	124.84	124.9186	124.8409	124.9186	0.00
06/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1149	1	1149	1	0.00
06/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1169	1	1169	1	0.00
06/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1159	1	1159	1	0.00
06/01/2015	EL28 On 07-May-15			Bond Future	125.32	125.3970	125.3183	125.3970	0.00
06/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	308	0	308	0	0.00
06/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	318	0	318	0	0.00
06/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	328	0	328	0	0.00
06/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 05-February-15			Bond Future	9.28	86.3683	9.2755	86.3683	6,576.00
06/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	5402	4	5402	4	0.00
06/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	5332	4	5332	4	0.00
06/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	5262	4	5262	4	0.00
06/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 07-May-15			Bond Future	9.35	83.9481	9.3530	83.9481	0.00
06/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2873	2	2873	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
06/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3017	2	3017	2	0.00
06/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2945	2	2945	2	0.00
06/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 06-August-15			Bond Future	9.42	85.3927	9.4197	85.3927	0.00
06/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1340	0	1340	0	0.00
06/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1413	0	1413	0	0.00
06/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1267	0	1267	0	0.00
06/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
06/01/2015	GOVI On 05-February-15			GOVI	487.03	482.8760	487.0320	482.8760	442.00
06/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	270420	23	270420	23	0.00
06/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	270220	23	270220	23	0.00
06/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	270320	23	270320	23	0.00
06/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 07-May-15			GOVI	494.74	490.5170	494.7400	490.5170	131.00
06/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	447500	41	447500	41	0.00
06/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	447300	41	447300	41	0.00
06/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	447400	41	447400	41	0.00
06/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 06-August-15			GOVI	503.15	498.8590	503.1470	498.8590	0.00
06/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	31370	0	31370	0	0.00
06/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	31470	0	31470	0	0.00
06/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	31570	0	31570	0	0.00
06/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	1	0	1	0.00
06/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	1	0	1	0.00
06/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	1	0	1	0.00
06/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
06/01/2015	IGOV On 05-February-15			Index Future	224.49	224.4000	224.4890	224.4000	1,093.00
06/01/2015	IGOV On 07-May-15			Index Future	228.06	227.9690	228.0600	227.9690	81.00
06/01/2015	IGOV On 06-August-15			Index Future	231.95	231.8650	231.9530	231.8650	0.00
06/01/2015	ILBI On 05-February-15			Index Future	608.17	607.9350	608.1730	607.9350	157.00
06/01/2015	ILBI On 07-May-15			Index Future	618.04	617.8000	618.0400	617.8000	0.00
06/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
06/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
06/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	2,850.00
06/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
06/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
06/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	5,000.00
06/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2600	6.7400	93.2600	0.00
06/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
06/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
06/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
06/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
06/01/2015	R023 On 05-February-15			Bond Future	7.60	103.4811	7.5973	103.4811	11,167.00
06/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	6601	6	6601	6	0.00
06/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	6655	6	6655	6	0.00
06/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	6546	6	6546	6	0.00
06/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R023 On 07-May-15			Bond Future	7.65	101.1957	7.6466	101.1957	0.00
06/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	3294	3	3294	3	0.00
06/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	3383	3	3383	3	0.00
06/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	3339	3	3339	3	0.00
06/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	462	1	462	1	0.00
06/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	450	1	450	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
06/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	474	1	474	1	0.00
06/01/2015	R023 On 06-August-15			Bond Future	7.68	102.9366	7.6781	102.9366	0.00
06/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	3943	3	3943	3	0.00
06/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	7677	7	7677	7	0.00
06/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	3983	3	3983	3	0.00
06/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	4024	3	4024	3	0.00
06/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	821	1	821	1	0.00
06/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	794	1	794	1	0.00
06/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	808	1	808	1	0.00
06/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	164	0	164	0	911.00
06/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
06/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
06/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
06/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
06/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R186 On 05-February-15			Bond Future	7.80	120.8688	7.7999	120.8688	44,892.00
06/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	7895	7	7895	7	0.00
06/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	7974	7	7974	7	0.00
06/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	9851	9	9851	9	0.00
06/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	7816	7	7816	7	0.00
06/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	5500	4	5500	4	0.00
06/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	5900	5	5900	5	0.00
06/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	2131	1	2131	1	0.00
06/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	2459	2	2459	2	0.00
06/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	1	0	1	0	0.00
06/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
06/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
06/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
06/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	13	0	13	0	0.00
06/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	406	1	406	1	6,500.00
06/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	309	1	309	1	6,500.00
06/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	20	0	20	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
06/01/2015	R186 On 07-May-15			Bond Future	7.85	122.7824	7.8496	122.7824	200.00
06/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	4323	3	4323	3	0.00
06/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	4383	4	4383	4	0.00
06/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	4264	3	4264	3	0.00
06/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	951	1	951	1	0.00
06/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	973	1	973	1	0.00
06/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	996	1	996	1	0.00
06/01/2015	R186 On 06-August-15			Bond Future	7.88	119.5943	7.8842	119.5943	0.00
06/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	3480	3	3480	3	0.00
06/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	3572	3	3572	3	0.00
06/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	3525	3	3525	3	0.00
06/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	8681	8	8681	8	0.00
06/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	2599	3	2599	3	0.00
06/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	2525	3	2525	3	0.00
06/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	2562	3	2562	3	0.00
06/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	577	1	577	1	2,500.00
06/01/2015	R186 On 05-November-15			Bond Future	7.90	121.7547	7.9009	121.7547	0.00
06/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	5110	4	5110	4	0.00
06/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	5211	4	5211	4	0.00
06/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	5160	4	5160	4	0.00
06/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	9435	8	9435	8	0.00
06/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	2335	3	2335	3	0.00
06/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	843	1	843	1	2,600.00
06/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	2365	3	2365	3	0.00
06/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	2306	3	2306	3	0.00
06/01/2015	R197 On 05-February-15			Bond Future	286.16	286.1795	286.1602	286.1795	898.00
06/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2840	3	2840	3	0.00
06/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2850	3	2850	3	0.00
06/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2830	3	2830	3	0.00
06/01/2015	R197 On 07-May-15			Bond Future	290.71	290.7333	290.7146	290.7333	0.00
06/01/2015	R197 On 07-May-15	294.01	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
06/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3295	3	3295	3	0.00
06/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3285	3	3285	3	0.00
06/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3275	3	3275	3	0.00
06/01/2015	R202 On 05-February-15			Bond Future	236.97	236.6407	236.9691	236.6407	50,884.00
06/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3979	4	3979	4	0.00
06/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3959	4	3959	4	0.00
06/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3969	4	3969	4	0.00
06/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 07-May-15			Bond Future	240.74	240.4062	240.7405	240.4062	0.00
06/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2240	2	2240	2	0.00
06/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2250	2	2250	2	0.00
06/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2230	2	2230	2	0.00
06/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15			Bond Future	6.73	106.5759	6.7289	106.5759	14,991.00
06/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2270	2	2270	2	55.00
06/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	3793	3	3793	3	0.00
06/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	3816	3	3816	3	0.00
06/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	3771	3	3771	3	0.00
06/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 07-May-15			Bond Future	6.77	104.0969	6.7657	104.0969	0.00
06/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1172	1	1172	1	0.00
06/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1190	1	1190	1	0.00
06/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1154	1	1154	1	0.00
06/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	124	0	124	0	0.00
06/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	120	0	120	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
06/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	128	0	128	0	0.00
06/01/2015	R203 On 06-August-15			Bond Future	6.74	105.8881	6.7434	105.8881	0.00
06/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	587	0	587	0	0.00
06/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	598	0	598	0	0.00
06/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	608	0	608	0	0.00
06/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	585	1	585	1	0.00
06/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	575	1	575	1	0.00
06/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	594	1	594	1	0.00
06/01/2015	R204 On 05-February-15			Bond Future	7.02	103.8710	7.0181	103.8710	10,782.00
06/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4085	4	4085	4	0.00
06/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4053	4	4053	4	0.00
06/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4117	4	4117	4	0.00
06/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R204 On 07-May-15			Bond Future	7.07	105.5155	7.0690	105.5155	0.00
06/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	1589	1	1589	1	0.00
06/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	1638	1	1638	1	0.00
06/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	1614	1	1614	1	0.00
06/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	255	0	255	0	0.00
06/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	248	0	248	0	0.00
06/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	241	0	241	0	0.00
06/01/2015	R204 On 06-August-15			Bond Future	7.09	103.2922	7.0852	103.2922	0.00
06/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	3945	3	3945	3	0.00
06/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2244	2	2244	2	0.00
06/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2290	2	2290	2	0.00
06/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2267	2	2267	2	0.00
06/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	72	0	72	0	699.00
06/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	301	0	301	0	0.00
06/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	307	0	307	0	0.00
06/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	295	0	295	0	0.00
06/01/2015	R207 On 05-February-15			Bond Future	7.25	99.9132	7.2538	99.9132	30,977.00
06/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	4935	4	4935	4	0.00
06/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	4973	4	4973	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
06/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	4896	4	4896	4	0.00
06/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R207 On 07-May-15			Bond Future	7.31	101.4950	7.3114	101.4950	0.00
06/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	3653	3	3653	3	0.00
06/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	1961	2	1961	2	66.00
06/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	3688	3	3688	3	0.00
06/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	3618	3	3618	3	0.00
06/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	74	0	74	0	0.00
06/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	72	0	72	0	0.00
06/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	346	1	346	1	0.00
06/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	77	0	77	0	0.00
06/01/2015	R207 On 06-August-15			Bond Future	7.34	99.5968	7.3425	99.5968	0.00
06/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2116	2	2116	2	0.00
06/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	2167	2	2167	2	0.00
06/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	2142	2	2142	2	0.00
06/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1467	1	1467	1	70.00
06/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	654	1	654	1	0.00
06/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	642	1	642	1	0.00
06/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	631	1	631	1	0.00
06/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	1032	1	1032	1	0.00
06/01/2015	R207 On 05-November-15			Bond Future	7.34	101.3958	7.3350	101.3958	0.00
06/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	2301	2	2301	2	0.00
06/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	2347	2	2347	2	0.00
06/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	2324	2	2324	2	0.00
06/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	1642	1	1642	1	53.00
06/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	880	1	880	1	0.00
06/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	1306	2	1306	2	0.00
06/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	856	1	856	1	0.00
06/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	868	1	868	1	0.00
06/01/2015	R208 On 05-February-15			Bond Future	7.38	98.6760	7.3821	98.6760	50,770.00
06/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	5117	4	5117	4	0.00
06/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	5206	5	5206	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	5161	4	5161	4	0.00
06/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R208 On 07-May-15			Bond Future	7.43	96.8388	7.4331	96.8388	0.00
06/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	2819	2	2819	2	0.00
06/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	2892	2	2892	2	0.00
06/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	2856	2	2856	2	0.00
06/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	295	0	295	0	0.00
06/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	279	0	279	0	0.00
06/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	287	0	287	0	0.00
06/01/2015	R208 On 06-August-15			Bond Future	7.46	98.5052	7.4622	98.5052	0.00
06/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	2994	2	2994	2	0.00
06/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	2962	2	2962	2	0.00
06/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	3026	3	3026	3	0.00
06/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	6052	5	6052	5	0.00
06/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	650	1	650	1	0.00
06/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	116	0	116	0	198.00
06/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	639	1	639	1	0.00
06/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	628	1	628	1	0.00
06/01/2015	R208 On 05-November-15			Bond Future	7.47	96.8814	7.4650	96.8814	0.00
06/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	4696	4	4696	4	0.00
06/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	2479	2	2479	2	0.00
06/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	2506	2	2506	2	0.00
06/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	2453	2	2453	2	0.00
06/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	460	1	460	1	2,200.00
06/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	1267	2	1267	2	0.00
06/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	1251	2	1251	2	0.00
06/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	1283	2	1283	2	0.00
06/01/2015	R209 On 05-February-15			Bond Future	8.37	80.2718	8.3687	80.2718	29,898.00
06/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	6873	6	6873	6	0.00
06/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	6801	6	6801	6	0.00
06/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	4997	4	4997	4	0.00
06/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	6730	6	6730	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	5	0	5	0	0.00
06/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	6	0	6	0	0.00
06/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	5	0	5	0	0.00
06/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	35	0	35	0	0.00
06/01/2015	R209 On 07-May-15			Bond Future	8.42	78.3949	8.4157	78.3949	0.00
06/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	5292	4	5292	4	0.00
06/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	5233	4	5233	4	0.00
06/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	5174	4	5174	4	0.00
06/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	670	1	670	1	0.00
06/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	685	1	685	1	0.00
06/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	654	1	654	1	0.00
06/01/2015	R209 On 06-August-15			Bond Future	8.45	79.7441	8.4524	79.7441	0.00
06/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	10821	10	10821	10	0.00
06/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	5668	5	5668	5	0.00
06/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	5721	5	5721	5	0.00
06/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	5615	5	5615	5	0.00
06/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1415	2	1415	2	0.00
06/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	307	0	307	0	2,914.00
06/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1394	2	1394	2	0.00
06/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1437	2	1437	2	0.00
06/01/2015	R210 On 05-February-15			Bond Future	177.30	177.4158	177.3039	177.4158	628.00
06/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2314	2	2314	2	0.00
06/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2294	2	2294	2	0.00
06/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2304	2	2304	2	0.00
06/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 07-May-15			Bond Future	178.05	178.1638	178.0507	178.1638	0.00
06/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	1051	1	1051	1	0.00
06/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	1061	1	1061	1	0.00
06/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	1041	1	1041	1	0.00
06/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 07-May-15	176.99	Put	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
06/01/2015	R211 On 05-February-15			Bond Future	131.27	131.2818	131.2710	131.2818	1,120.00
06/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1729	2	1729	2	0.00
06/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1719	2	1719	2	0.00
06/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1739	2	1739	2	0.00
06/01/2015	R211 On 07-May-15			Bond Future	133.36	133.3710	133.3603	133.3710	0.00
06/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1640	2	1640	2	0.00
06/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1650	2	1650	2	0.00
06/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1630	2	1630	2	0.00
06/01/2015	R212 On 05-February-15			Bond Future	136.31	135.9714	136.3131	135.9714	13,564.00
06/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1677	2	1677	2	0.00
06/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1697	2	1697	2	0.00
06/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1687	2	1687	2	0.00
06/01/2015	R212 On 07-May-15			Bond Future	138.48	138.1353	138.4827	138.1353	0.00
06/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2517	3	2517	3	0.00
06/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2527	3	2527	3	0.00
06/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2507	3	2507	3	0.00
06/01/2015	R213 On 05-February-15			Bond Future	8.25	90.9441	8.2508	90.9441	23,708.00
06/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	7609	6	7609	6	0.00
06/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	7681	7	7681	7	0.00
06/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	7538	6	7538	6	0.00
06/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	2	0	2	0	0.00
06/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	1	0	1	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
06/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	2	0	2	0	0.00
06/01/2015	R213 On 07-May-15			Bond Future	8.30	88.8397	8.3000	88.8397	0.00
06/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	4331	3	4331	3	0.00
06/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	4443	4	4443	4	0.00
06/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	4387	4	4387	4	0.00
06/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	885	1	885	1	0.00
06/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	865	1	865	1	0.00
06/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	904	1	904	1	0.00
06/01/2015	R213 On 06-August-15			Bond Future	8.34	90.3682	8.3381	90.3682	0.00
06/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	3685	3	3685	3	0.00
06/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	3729	3	3729	3	0.00
06/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	3641	3	3641	3	0.00
06/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	2416	3	2416	3	0.00
06/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	2450	3	2450	3	0.00
06/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	2383	3	2383	3	0.00
06/01/2015	R214 On 05-February-15			Bond Future	8.45	81.2600	8.4540	81.2600	14,311.00
06/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	8399	7	8399	7	0.00
06/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	8327	7	8327	7	0.00
06/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	8254	7	8254	7	0.00
06/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	2	0	2	0	0.00
06/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	2	0	2	0	0.00
06/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	1	0	1	0	0.00
06/01/2015	R214 On 07-May-15			Bond Future	8.50	79.2556	8.4994	79.2556	0.00
06/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	5940	5	5940	5	0.00
06/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	6002	5	6002	5	0.00
06/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	5878	5	5878	5	0.00
06/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	634	1	634	1	0.00
06/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	619	1	619	1	0.00
06/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	648	1	648	1	0.00
06/01/2015	R214 On 06-August-15			Bond Future	8.54	80.6192	8.5354	80.6192	0.00
06/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	4237	4	4237	4	0.00
06/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	4284	4	4284	4	0.00
06/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	4333	4	4333	4	0.00
06/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	2516	3	2516	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
06/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	2481	3	2481	3	0.00
06/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	2448	3	2448	3	0.00
06/01/2015	R248 On 05-February-15			Bond Future	8.53	104.7807	8.5297	104.7807	43,226.00
06/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	9948	8	9948	8	0.00
06/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	9854	8	9854	8	0.00
06/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	10042	8	10042	8	0.00
06/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 07-May-15			Bond Future	8.58	102.0094	8.5767	102.0094	0.00
06/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	7020	5	7020	5	0.00
06/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	7118	6	7118	6	0.00
06/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	6922	5	6922	5	0.00
06/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 06-August-15			Bond Future	8.61	103.7644	8.6145	103.7644	0.00
06/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	1364	0	1364	0	0.00
06/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	1579	0	1579	0	0.00
06/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	1472	0	1472	0	0.00
06/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00