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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	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
06/03/2015	2025 On 07-May-15			Bond Future	118.77	118.7915	118.7701	118.7915	16.00
06/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2220	2	2220	2	0.00
06/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2240	2	2240	2	0.00
06/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2230	2	2230	2	0.00
06/03/2015	2025 On 06-August-15			Bond Future	119.55	119.5733	119.5501	119.5733	0.00
06/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1450	1	1450	1	0.00
06/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1460	1	1460	1	0.00
06/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1440	1	1440	1	0.00
06/03/2015	2030 On 07-May-15			Bond Future	8.37	100.8092	8.3692	100.8092	5,775.00
06/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	2973	5	2973	5	0.00
06/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3129	5	3129	5	0.00
06/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3051	5	3051	5	0.00
06/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2030 On 06-August-15			Bond Future	8.43	98.4453	8.4266	98.4453	0.00
06/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5769	4	5769	4	0.00
06/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5594	4	5594	4	0.00
06/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5681	4	5681	4	0.00
06/03/2015	2032 On 07-May-15			Bond Future	8.51	100.4871	8.5080	100.4871	18.00
06/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	2	0	2	0.00
06/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	18	2	18	2	0.00
06/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	2	0	2	0.00
06/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	70	0	70	0	0.00
06/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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06/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	157	0	157	0	0.00
06/03/2015	2032 On 06-August-15			Bond Future	8.56	102.1267	8.5635	102.1267	0.00
06/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	1	0	1	0.00
06/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	1	0	1	0.00
06/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	1	0	1	0.00
06/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	549	0	549	0	0.00
06/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	462	0	462	0	0.00
06/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	636	0	636	0	0.00
06/03/2015	2032 On 05-November-15			Bond Future	8.61	99.6696	8.6119	99.6696	0.00
06/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	5409	4	5409	4	0.00
06/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	5501	4	5501	4	0.00
06/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	5317	3	5317	3	0.00
06/03/2015	2037 On 07-May-15			Bond Future	8.59	103.5556	8.5870	103.5556	32,861.00
06/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	3795	6	3795	6	0.00
06/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	3977	6	3977	6	0.00
06/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	3886	6	3886	6	0.00
06/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 06-August-15			Bond Future	8.64	100.9861	8.6421	100.9861	1,954.00
06/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1026	3	1026	3	0.00
06/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	932	3	932	3	0.00
06/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1121	3	1121	3	0.00
06/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 05-November-15			Bond Future	8.69	102.6669	8.6863	102.6669	0.00
06/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6861	5	6861	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
06/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6966	5	6966	5	0.00
06/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6756	5	6756	5	0.00
06/03/2015	2038 On 07-May-15			Bond Future	127.42	126.5208	127.4156	126.5208	2,447.00
06/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	426	0	426	0	0.00
06/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	406	0	406	0	0.00
06/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	416	0	416	0	0.00
06/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2038 On 06-August-15			Bond Future	128.19	127.2838	128.1914	127.2838	0.00
06/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	201	0	201	0	0.00
06/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	181	0	181	0	0.00
06/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	191	0	191	0	0.00
06/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	1	0	1	0.00
06/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	1	0	1	0.00
06/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	1	0	1	0.00
06/03/2015	2044 On 07-May-15			Bond Future	8.63	105.8995	8.6348	105.8995	9,494.00
06/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	3774	6	3774	6	0.00
06/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	3674	6	3674	6	0.00
06/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	3874	6	3874	6	0.00
06/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 06-August-15			Bond Future	8.69	103.2431	8.6870	103.2431	0.00
06/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	556	3	556	3	0.00
06/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	765	3	765	3	0.00
06/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	661	3	661	3	0.00
06/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 05-November-15			Bond Future	8.73	104.9615	8.7290	104.9615	0.00
06/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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06/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	5224	3	5224	3	0.00
06/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	5111	3	5111	3	0.00
06/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	5338	3	5338	3	0.00
06/03/2015	2046 On 07-May-15			Bond Future	125.78	125.6630	125.7807	125.6630	5,889.00
06/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1219	1	1219	1	0.00
06/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1209	1	1209	1	0.00
06/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1229	1	1229	1	0.00
06/03/2015	2046 On 06-August-15			Bond Future	127.84	127.7233	127.8412	127.7233	0.00
06/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1149	1	1149	1	0.00
06/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1159	1	1159	1	0.00
06/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1169	1	1169	1	0.00
06/03/2015	2050 On 07-May-15			Bond Future	135.12	135.1428	135.1191	135.1428	2,753.00
06/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	109	0	109	0	0.00
06/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	129	0	129	0	0.00
06/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	119	0	119	0	0.00
06/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/03/2015	2050 On 06-August-15			Bond Future	135.87	135.8990	135.8729	135.8990	0.00
06/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1117	1	1117	1	0.00
06/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1127	1	1127	1	0.00
06/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1137	1	1137	1	0.00
06/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	AL12 On 07-May-15			Index Future	548.93	560.0680	548.9330	560.0680	0.00
06/03/2015	AL37 On 07-May-15			Index Future	456.54	460.2240	456.5430	460.2240	122.00
06/03/2015	AL37 On 06-August-15			Index Future	463.90	467.6530	463.9040	467.6530	0.00
06/03/2015	AL7T On 07-May-15			Index Future	540.12	547.6250	540.1160	547.6250	3.00
06/03/2015	AL7T On 06-August-15			Index Future	548.83	556.4650	548.8260	556.4650	0.00
06/03/2015	ALBI On 07-May-15			Index Future	493.79	500.5680	493.7910	500.5680	577.00
06/03/2015	ALBI On 06-August-15			Index Future	501.75	508.6470	501.7530	508.6470	10.00
06/03/2015	ALBI On 05-November-15			Index Future	510.18	517.1930	510.1840	517.1930	0.00
06/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/03/2015	EL28 On 07-May-15			Bond Future	122.36	122.2457	122.3621	122.2457	0.00
06/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2638	3	2638	3	0.00
06/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2628	3	2628	3	0.00
06/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2648	3	2648	3	0.00
06/03/2015	EL28 On 06-August-15			Bond Future	124.37	124.2501	124.3668	124.2501	0.00
06/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	633	1	633	1	0.00
06/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	643	1	643	1	0.00
06/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	623	1	623	1	0.00
06/03/2015	ES33 On 07-May-15			Bond Future	9.46	85.8498	9.4580	85.8498	6,576.00
06/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2223	4	2223	4	0.00
06/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2078	4	2078	4	0.00
06/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2151	4	2151	4	0.00
06/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 06-August-15			Bond Future	9.54	87.2503	9.5381	87.2503	0.00
06/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	456	2	456	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
06/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	383	2	383	2	0.00
06/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	530	2	530	2	0.00
06/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 05-November-15			Bond Future	9.61	84.9133	9.6127	84.9133	0.00
06/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4662	3	4662	3	0.00
06/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4583	3	4583	3	0.00
06/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4741	3	4741	3	0.00
06/03/2015	GOVI On 07-May-15			GOVI	490.09	496.6750	490.0920	496.6750	459.00
06/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	401020	47	401020	47	0.00
06/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	400920	47	400920	47	0.00
06/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	400820	47	400820	47	0.00
06/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/03/2015	GOVI On 06-August-15			GOVI	498.00	504.6920	497.9950	504.6920	29.00
06/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	5	0	5	0.00
06/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	5	0	5	0.00
06/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	5	0	5	0.00
06/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	20050	0	20050	0	0.00
06/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	20150	0	20150	0	0.00
06/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	19950	0	19950	0	0.00
06/03/2015	GOVI On 05-November-15			GOVI	506.36	513.1710	506.3620	513.1710	0.00
06/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
06/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
06/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	236380	17	236380	17	0.00
06/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	236280	17	236280	17	0.00
06/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	236480	17	236480	17	0.00
06/03/2015	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
06/03/2015	IGOV On 07-May-15			Index Future	225.12	224.9580	225.1240	224.9580	1,081.00
06/03/2015	IGOV On 06-August-15			Index Future	228.77	228.6070	228.7730	228.6070	100.00
06/03/2015	IGOV On 05-November-15			Index Future	232.63	232.4670	232.6340	232.4670	0.00
06/03/2015	ILBI On 07-May-15			Index Future	609.46	609.0070	609.4570	609.0070	0.00
06/03/2015	ILBI On 06-August-15			Index Future	619.42	618.9640	619.4190	618.9640	159.00
06/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	2,850.00
06/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
06/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
06/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	5,000.00
06/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
06/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
06/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
06/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
06/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
06/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
06/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
06/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
06/03/2015	R023 On 07-May-15			Bond Future	7.71	102.9702	7.7064	102.9702	14,434.00
06/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2731	4	2731	4	0.00
06/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2778	4	2778	4	0.00
06/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2825	4	2825	4	0.00
06/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	248	0	248	0	0.00
06/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	258	0	258	0	0.00
06/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	239	0	239	0	0.00
06/03/2015	R023 On 06-August-15			Bond Future	7.76	104.6500	7.7566	104.6500	0.00
06/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3323	4	3323	4	0.00
06/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7140	8	7140	8	0.00
06/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3364	4	3364	4	0.00
06/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3405	4	3405	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
06/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	645	0	645	0	0.00
06/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	618	0	618	0	0.00
06/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	631	0	631	0	0.00
06/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	71	0	71	0	911.00
06/03/2015	R186 On 07-May-15			Bond Future	7.98	124.7276	7.9830	124.7276	37,015.00
06/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	2972	4	2972	4	0.00
06/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	193	0	193	0	0.00
06/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	304	1	304	1	0.00
06/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	243	1	243	1	0.00
06/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1910	3	1910	3	0.00
06/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	938	2	938	2	0.00
06/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1682	3	1682	3	0.00
06/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	2914	4	2914	4	0.00
06/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3031	4	3031	4	0.00
06/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2154	3	2154	3	0.00
06/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	753	0	753	0	0.00
06/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	5243	4	5243	4	4,229.00
06/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	730	0	730	0	0.00
06/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	1174	1	1174	1	4,229.00
06/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4468	3	4468	3	4,229.00
06/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4849	3	4849	3	4,229.00
06/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1348	1	1348	1	4,229.00
06/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1539	1	1539	1	4,229.00
06/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	777	0	777	0	0.00
06/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2493	1	2493	1	300.00
06/03/2015	R186 On 06-August-15			Bond Future	8.04	121.4648	8.0355	121.4648	640.00
06/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2383	3	2383	3	0.00
06/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2343	3	2343	3	0.00
06/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2302	3	2302	3	0.00
06/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7294	9	7294	9	0.00
06/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2678	2	2678	2	0.00
06/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2594	2	2594	2	0.00
06/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	447	0	447	0	2,500.00
06/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2636	2	2636	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
06/03/2015	R186 On 05-November-15			Bond Future	8.08	123.4859	8.0786	123.4859	0.00
06/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	3817	5	3817	5	0.00
06/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	3909	5	3909	5	0.00
06/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	3863	5	3863	5	0.00
06/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	7923	10	7923	10	0.00
06/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2487	2	2487	2	0.00
06/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	780	1	780	1	2,600.00
06/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2453	2	2453	2	0.00
06/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2520	2	2520	2	0.00
06/03/2015	R186 On 04-February-16			Bond Future	8.11	120.3983	8.1077	120.3983	5,592.00
06/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1619	2	1619	2	0.00
06/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1594	2	1594	2	0.00
06/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1570	2	1570	2	0.00
06/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6557	5	6557	5	0.00
06/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6498	5	6498	5	0.00
06/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6617	5	6617	5	0.00
06/03/2015	R197 On 07-May-15			Bond Future	287.83	287.8790	287.8272	287.8790	1,044.00
06/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6183	6	6183	6	0.00
06/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6173	6	6173	6	0.00
06/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6163	6	6163	6	0.00
06/03/2015	R197 On 06-August-15			Bond Future	286.49	286.5465	286.4902	286.5465	0.00
06/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1510	1	1510	1	0.00
06/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1520	1	1520	1	0.00
06/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1500	1	1500	1	0.00
06/03/2015	R202 On 07-May-15			Bond Future	235.95	235.9942	235.9520	235.9942	50,918.00
06/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R202 On 07-May-15	238.50	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
06/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2538	2	2538	2	0.00
06/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2548	3	2548	3	0.00
06/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2558	3	2558	3	0.00
06/03/2015	R202 On 06-August-15			Bond Future	236.60	236.6488	236.6027	236.6488	0.00
06/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3387	3	3387	3	0.00
06/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3397	3	3397	3	0.00
06/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3407	3	3407	3	0.00
06/03/2015	R203 On 07-May-15			Bond Future	6.92	104.6039	6.9163	104.6039	7,710.00
06/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	806	1	806	1	0.00
06/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	840	1	840	1	0.00
06/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	823	1	823	1	0.00
06/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	103	0	103	0	0.00
06/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	107	0	107	0	0.00
06/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	98	0	98	0	0.00
06/03/2015	R203 On 06-August-15			Bond Future	6.96	106.3103	6.9616	106.3103	0.00
06/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	314	1	314	1	0.00
06/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	329	1	329	1	0.00
06/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	321	1	321	1	0.00
06/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	735	0	735	0	0.00
06/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	747	0	747	0	0.00
06/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	723	0	723	0	0.00
06/03/2015	R203 On 05-November-15			Bond Future	6.98	103.9114	6.9826	103.9114	0.00
06/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	64	0	64	0	0.00
06/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	66	0	66	0	0.00
06/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	68	0	68	0	0.00
06/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1785	1	1785	1	0.00
06/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1769	1	1769	1	0.00
06/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1801	1	1801	1	0.00
06/03/2015	R204 On 07-May-15			Bond Future	7.15	106.4548	7.1521	106.4548	14,509.00
06/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1232	2	1232	2	0.00
06/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1257	2	1257	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
06/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1282	2	1282	2	0.00
06/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	163	0	163	0	0.00
06/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	156	0	156	0	0.00
06/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	150	0	150	0	0.00
06/03/2015	R204 On 06-August-15			Bond Future	7.21	104.1552	7.2063	104.1552	100.00
06/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3551	4	3551	4	0.00
06/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1844	2	1844	2	0.00
06/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1890	2	1890	2	0.00
06/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1867	2	1867	2	0.00
06/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	40	0	40	0	699.00
06/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	263	0	263	0	0.00
06/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	269	0	269	0	0.00
06/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	257	0	257	0	0.00
06/03/2015	R204 On 05-November-15			Bond Future	7.24	105.8882	7.2406	105.8882	0.00
06/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	133	0	133	0	0.00
06/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	137	0	137	0	0.00
06/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	129	0	129	0	0.00
06/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2907	2	2907	2	0.00
06/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2933	2	2933	2	0.00
06/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2958	2	2958	2	0.00
06/03/2015	R207 On 07-May-15			Bond Future	7.37	102.6847	7.3724	102.6847	35,423.00
06/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3361	4	3361	4	0.00
06/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1581	2	1581	2	66.00
06/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3324	4	3324	4	0.00
06/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3397	4	3397	4	0.00
06/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	19	0	19	0	0.00
06/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	202	0	202	0	0.00
06/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	18	0	18	0	0.00
06/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	20	0	20	0	0.00
06/03/2015	R207 On 06-August-15			Bond Future	7.43	100.7172	7.4317	100.7172	100.00
06/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1703	2	1703	2	0.00
06/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1753	2	1753	2	0.00
06/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1728	2	1728	2	0.00
06/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1079	2	1079	2	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	571	0	571	0	0.00
06/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	548	0	548	0	0.00
06/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	975	1	975	1	0.00
06/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	559	0	559	0	0.00
06/03/2015	R207 On 05-November-15			Bond Future	7.47	102.3932	7.4703	102.3932	0.00
06/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1808	2	1808	2	0.00
06/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1852	2	1852	2	0.00
06/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1830	2	1830	2	0.00
06/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1191	2	1191	2	53.00
06/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	864	1	864	1	0.00
06/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	852	1	852	1	0.00
06/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	839	1	839	1	0.00
06/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1333	1	1333	1	0.00
06/03/2015	R208 On 07-May-15			Bond Future	7.49	98.2479	7.4950	98.2479	60,821.00
06/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2393	3	2393	3	0.00
06/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2470	3	2470	3	0.00
06/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2431	3	2431	3	0.00
06/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	141	0	141	0	0.00
06/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	147	0	147	0	0.00
06/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	153	0	153	0	0.00
06/03/2015	R208 On 06-August-15			Bond Future	7.55	99.8509	7.5470	99.8509	100.00
06/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2507	3	2507	3	0.00
06/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2475	3	2475	3	0.00
06/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2539	3	2539	3	0.00
06/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5614	7	5614	7	0.00
06/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	528	0	528	0	0.00
06/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	517	0	517	0	0.00
06/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	539	0	539	0	0.00
06/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	54	0	54	0	198.00
06/03/2015	R208 On 05-November-15			Bond Future	7.59	98.1115	7.5868	98.1115	0.00
06/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4089	5	4089	5	0.00
06/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1929	3	1929	3	0.00
06/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1954	3	1954	3	0.00
06/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1905	3	1905	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
06/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	373	0	373	0	2,200.00
06/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1237	1	1237	1	0.00
06/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1220	1	1220	1	0.00
06/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1255	1	1255	1	0.00
06/03/2015	R209 On 07-May-15			Bond Future	8.54	80.2798	8.5378	80.2798	18,139.00
06/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	5	0	5	0	700.00
06/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4031	5	4031	5	0.00
06/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	850	2	850	2	0.00
06/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4091	6	4091	6	0.00
06/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	3971	5	3971	5	0.00
06/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	456	0	456	0	0.00
06/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10963	9	10963	9	0.00
06/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2793	2	2793	2	700.00
06/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	442	0	442	0	0.00
06/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	471	0	471	0	0.00
06/03/2015	R209 On 06-August-15			Bond Future	8.59	81.5898	8.5865	81.5898	100.00
06/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9626	11	9626	11	0.00
06/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4429	6	4429	6	0.00
06/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4480	6	4480	6	0.00
06/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4532	6	4532	6	0.00
06/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1303	1	1303	1	0.00
06/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	186	0	186	0	2,914.00
06/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1280	1	1280	1	0.00
06/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1326	1	1326	1	0.00
06/03/2015	R209 On 05-November-15			Bond Future	8.63	79.7985	8.6288	79.7985	0.00
06/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1251	2	1251	2	0.00
06/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1295	2	1295	2	0.00
06/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1273	2	1273	2	0.00
06/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6462	5	6462	5	0.00
06/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6398	5	6398	5	0.00
06/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6527	5	6527	5	0.00
06/03/2015	R210 On 07-May-15			Bond Future	174.90	174.7345	174.8981	174.7345	829.00
06/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2112	2	2112	2	0.00
06/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2102	2	2102	2	0.00
06/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2092	2	2092	2	0.00
06/03/2015	R210 On 06-August-15			Bond Future	177.76	177.5995	177.7634	177.5995	0.00
06/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1227	1	1227	1	0.00
06/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1247	1	1247	1	0.00
06/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1237	1	1237	1	0.00
06/03/2015	R211 On 07-May-15			Bond Future	131.57	131.5920	131.5675	131.5920	1,120.00
06/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3433	3	3433	3	0.00
06/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3443	3	3443	3	0.00
06/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3423	3	3423	3	0.00
06/03/2015	R211 On 06-August-15			Bond Future	132.10	132.1313	132.1046	132.1313	0.00
06/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2895	3	2895	3	0.00
06/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2885	3	2885	3	0.00
06/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2905	3	2905	3	0.00
06/03/2015	R212 On 07-May-15			Bond Future	137.41	137.2639	137.4116	137.2639	1,145.00
06/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3578	4	3578	4	0.00
06/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3598	4	3598	4	0.00
06/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3588	4	3588	4	0.00
06/03/2015	R212 On 06-August-15			Bond Future	137.89	137.7383	137.8865	137.7383	0.00
06/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3103	3	3103	3	0.00
06/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3113	3	3113	3	0.00
06/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3123	3	3123	3	0.00
06/03/2015	R213 On 07-May-15			Bond Future	8.41	90.7983	8.4146	90.7983	16,829.00
06/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3159	5	3159	5	0.00
06/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3215	5	3215	5	0.00
06/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3272	5	3272	5	0.00
06/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	623	0	623	0	0.00
06/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	604	0	604	0	0.00
06/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	643	0	643	0	0.00
06/03/2015	R213 On 06-August-15			Bond Future	8.47	92.2795	8.4662	92.2795	0.00
06/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2603	4	2603	4	0.00
06/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2643	4	2643	4	0.00
06/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2562	4	2562	4	0.00
06/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2340	2	2340	2	0.00
06/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2303	2	2303	2	0.00
06/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2377	2	2377	2	0.00
06/03/2015	R213 On 05-November-15			Bond Future	8.51	90.2692	8.5130	90.2692	0.00
06/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	927	1	927	1	0.00
06/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	963	1	963	1	0.00
06/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	945	1	945	1	0.00
06/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	7169	6	7169	6	0.00
06/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	7036	6	7036	6	0.00
06/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	7102	6	7102	6	0.00
06/03/2015	R214 On 07-May-15			Bond Future	8.57	81.6941	8.5703	81.6941	15,271.00
06/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5049	7	5049	7	0.00
06/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5115	7	5115	7	0.00
06/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	4983	7	4983	7	0.00
06/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	351	0	351	0	0.00
06/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	339	0	339	0	0.00
06/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	362	0	362	0	0.00
06/03/2015	R214 On 06-August-15			Bond Future	8.62	83.0268	8.6165	83.0268	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
06/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3294	4	3294	4	0.00
06/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3341	5	3341	5	0.00
06/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3388	5	3388	5	0.00
06/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	2263	2	2263	2	0.00
06/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	2227	2	2227	2	0.00
06/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	2192	2	2192	2	0.00
06/03/2015	R214 On 05-November-15			Bond Future	8.66	81.1159	8.6584	81.1159	0.00
06/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1348	2	1348	2	0.00
06/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1324	2	1324	2	0.00
06/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1301	2	1301	2	0.00
06/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	7232	6	7232	6	0.00
06/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	7162	6	7162	6	0.00
06/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	7091	6	7091	6	0.00
06/03/2015	R214 On 04-February-16			Bond Future	8.69	82.5692	8.6928	82.5692	4,320.00
06/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1726	2	1726	2	0.00
06/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1751	2	1751	2	0.00
06/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1700	2	1700	2	0.00
06/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7768	7	7768	7	0.00
06/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7837	7	7837	7	0.00
06/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7905	7	7905	7	0.00
06/03/2015	R248 On 07-May-15			Bond Future	8.62	105.4534	8.6210	105.4534	36,426.00
06/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	6531	9	6531	9	0.00
06/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	6629	9	6629	9	0.00
06/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	6433	9	6433	9	0.00
06/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 06-August-15			Bond Future	8.67	107.1737	8.6684	107.1737	745.00
06/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	775	3	775	3	0.00
06/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	989	3	989	3	0.00
06/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	882	3	882	3	0.00
06/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 06-August-15	8.75	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
06/03/2015	R248 On 05-November-15			Bond Future	8.71	104.5248	8.7114	104.5248	0.00
06/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	8342	6	8342	6	0.00
06/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	8218	6	8218	6	0.00
06/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	8095	6	8095	6	0.00