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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	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
06/05/2015	2025 On 07-May-15			Bond Future	121.58	121.6617	121.5820	121.6617	16.00
06/05/2015	2025 On 07-May-15	120.99	Call	Bond Future	592	1	592	1	0.00
06/05/2015	2025 On 07-May-15	121.01	Call	Bond Future	572	1	572	1	0.00
06/05/2015	2025 On 07-May-15	121.00	Call	Bond Future	582	1	582	1	0.00
06/05/2015	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 06-August-15			Bond Future	122.33	122.4123	122.3300	122.4123	16.00
06/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1340	1	1340	1	0.00
06/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1320	1	1320	1	0.00
06/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1330	1	1330	1	0.00
06/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 05-November-15			Bond Future	124.34	124.4252	124.3389	124.4252	0.00
06/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1329	1	1329	1	0.00
06/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1349	1	1349	1	0.00
06/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1339	1	1339	1	0.00
06/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 07-May-15			Bond Future	8.55	98.0311	8.5508	98.0311	2,353.00
06/05/2015	2030 On 07-May-15	8.76	Call	Bond Future	1657	2	1657	2	0.00
06/05/2015	2030 On 07-May-15	8.75	Call	Bond Future	1579	2	1579	2	0.00
06/05/2015	2030 On 07-May-15	8.74	Call	Bond Future	1500	2	1500	2	0.00
06/05/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 06-August-15			Bond Future	8.62	95.5655	8.6212	95.5655	8,570.00
06/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7321	7	7321	7	0.00
06/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7146	7	7146	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7234	7	7234	7	0.00
06/05/2015	2030 On 05-November-15			Bond Future	8.68	97.1305	8.6762	97.1305	0.00
06/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1384	1	1384	1	0.00
06/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1304	1	1304	1	0.00
06/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1463	1	1463	1	0.00
06/05/2015	2032 On 07-May-15			Bond Future	8.65	97.8184	8.6508	97.8184	123.00
06/05/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 07-May-15	8.50	Put	Bond Future	1304	1	1304	1	0.00
06/05/2015	2032 On 07-May-15	8.51	Put	Bond Future	1217	1	1217	1	0.00
06/05/2015	2032 On 07-May-15	8.49	Put	Bond Future	1392	1	1392	1	0.00
06/05/2015	2032 On 06-August-15			Bond Future	8.72	99.3576	8.7173	99.3576	1,581.00
06/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1860	1	1860	1	0.00
06/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1773	1	1773	1	0.00
06/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1947	2	1947	2	0.00
06/05/2015	2032 On 05-November-15			Bond Future	8.77	96.8283	8.7738	96.8283	0.00
06/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6771	6	6771	6	0.00
06/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6863	6	6863	6	0.00
06/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6679	6	6679	6	0.00
06/05/2015	2032 On 04-February-16			Bond Future	8.82	98.5100	8.8234	98.5100	0.00
06/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	1105	1	1105	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
06/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	1022	1	1022	1	0.00
06/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	939	1	939	1	0.00
06/05/2015	2037 On 07-May-15			Bond Future	8.75	100.3362	8.7508	100.3362	898.00
06/05/2015	2037 On 07-May-15	9.01	Call	Bond Future	2407	3	2407	3	0.00
06/05/2015	2037 On 07-May-15	8.99	Call	Bond Future	2225	3	2225	3	0.00
06/05/2015	2037 On 07-May-15	9.00	Call	Bond Future	2316	3	2316	3	0.00
06/05/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 06-August-15			Bond Future	8.82	97.6563	8.8168	97.6563	33,805.00
06/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	627	0	627	0	0.00
06/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	533	0	533	0	0.00
06/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	721	0	721	0	0.00
06/05/2015	2037 On 05-November-15			Bond Future	8.87	99.2556	8.8690	99.2556	0.00
06/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8571	8	8571	8	0.00
06/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8676	8	8676	8	0.00
06/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8465	8	8465	8	0.00
06/05/2015	2037 On 04-February-16			Bond Future	8.92	96.7217	8.9161	96.7217	0.00
06/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1535	1	1535	1	0.00
06/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1628	1	1628	1	0.00
06/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1441	1	1441	1	0.00
06/05/2015	2038 On 07-May-15			Bond Future	131.23	131.1956	131.2268	131.1956	2,217.00
06/05/2015	2038 On 07-May-15	126.99	Call	Bond Future	4237	4	4237	4	0.00
06/05/2015	2038 On 07-May-15	127.01	Call	Bond Future	4217	4	4217	4	0.00
06/05/2015	2038 On 07-May-15	127.00	Call	Bond Future	4227	4	4227	4	0.00

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06/05/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 06-August-15			Bond Future	131.98	131.9504	131.9805	131.9504	2,814.00
06/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3990	4	3990	4	0.00
06/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3970	4	3970	4	0.00
06/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3980	4	3980	4	0.00
06/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 05-November-15			Bond Future	134.15	134.1204	134.1479	134.1204	0.00
06/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	148	0	148	0	0.00
06/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	138	0	138	0	0.00
06/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	158	0	158	0	0.00
06/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 07-May-15			Bond Future	8.81	102.2845	8.8057	102.2845	8,972.00
06/05/2015	2044 On 07-May-15	9.01	Call	Bond Future	2077	3	2077	3	0.00
06/05/2015	2044 On 07-May-15	8.99	Call	Bond Future	1877	2	1877	2	0.00
06/05/2015	2044 On 07-May-15	9.00	Call	Bond Future	1977	2	1977	2	0.00
06/05/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 06-August-15			Bond Future	8.87	99.5101	8.8686	99.5101	10,732.00
06/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1224	1	1224	1	0.00
06/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1120	1	1120	1	0.00
06/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1328	1	1328	1	0.00
06/05/2015	2044 On 05-November-15			Bond Future	8.92	101.1398	8.9183	101.1398	0.00
06/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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06/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7170	7	7170	7	0.00
06/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7056	7	7056	7	0.00
06/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7283	7	7283	7	0.00
06/05/2015	2044 On 04-February-16			Bond Future	8.96	98.5132	8.9632	98.5132	0.00
06/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	467	1	467	1	0.00
06/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	268	1	268	1	0.00
06/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	367	1	367	1	0.00
06/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 07-May-15			Bond Future	132.36	132.0300	132.3590	132.0300	5,889.00
06/05/2015	2046 On 07-May-15	127.01	Call	Bond Future	5349	5	5349	5	0.00
06/05/2015	2046 On 07-May-15	127.00	Call	Bond Future	5359	5	5359	5	0.00
06/05/2015	2046 On 07-May-15	126.99	Call	Bond Future	5369	5	5369	5	0.00
06/05/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 06-August-15			Bond Future	134.45	134.1186	134.4512	134.1186	6,022.00
06/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	5461	5	5461	5	0.00
06/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	5441	5	5441	5	0.00
06/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	5451	5	5451	5	0.00
06/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 05-November-15			Bond Future	135.26	134.9259	135.2609	134.9259	0.00
06/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	2271	2	2271	2	0.00
06/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	2261	2	2261	2	0.00
06/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	2251	2	2251	2	0.00
06/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 07-May-15			Bond Future	143.93	143.5417	143.9329	143.5417	2,147.00
06/05/2015	2050 On 07-May-15	134.99	Call	Bond Future	8943	9	8943	9	0.00

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06/05/2015	2050 On 07-May-15	135.01	Call	Bond Future	8923	9	8923	9	0.00
06/05/2015	2050 On 07-May-15	135.00	Call	Bond Future	8933	9	8933	9	0.00
06/05/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 06-August-15			Bond Future	144.74	144.3430	144.7389	144.3430	3,395.00
06/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	7739	7	7739	7	0.00
06/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	7749	7	7749	7	0.00
06/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	7729	7	7729	7	0.00
06/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 05-November-15			Bond Future	147.12	146.7165	147.1156	146.7165	0.00
06/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	2116	2	2116	2	0.00
06/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	2126	2	2126	2	0.00
06/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	2106	2	2106	2	0.00
06/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	AL12 On 07-May-15			Index Future	540.07	542.4230	540.0730	542.4230	0.00
06/05/2015	AL37 On 07-May-15			Index Future	452.54	453.2670	452.5370	453.2670	3.00
06/05/2015	AL37 On 06-August-15			Index Future	459.57	460.3190	459.5740	460.3190	122.00
06/05/2015	AL37 On 05-November-15			Index Future	467.16	467.9270	467.1620	467.9270	0.00
06/05/2015	AL7T On 07-May-15			Index Future	534.31	535.9750	534.3090	535.9750	0.00
06/05/2015	AL7T On 06-August-15			Index Future	542.62	544.3150	542.6190	544.3150	3.00
06/05/2015	AL7T On 05-November-15			Index Future	551.58	553.3100	551.5770	553.3100	0.00
06/05/2015	ALBI On 07-May-15			Index Future	487.84	489.2830	487.8350	489.2830	75.00
06/05/2015	ALBI On 06-August-15			Index Future	495.42	496.8960	495.4210	496.8960	510.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	ALBI On 05-November-15			Index Future	503.60	505.1070	503.6010	505.1070	103.00
06/05/2015	ALBI On 04-February-16			Index Future	512.32	513.8670	512.3230	513.8670	0.00
06/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/05/2015	EL28 On 07-May-15			Bond Future	125.81	125.4998	125.8120	125.4998	0.00
06/05/2015	EL28 On 07-May-15	125.01	Call	Bond Future	802	0	802	0	0.00
06/05/2015	EL28 On 07-May-15	125.00	Call	Bond Future	812	0	812	0	0.00
06/05/2015	EL28 On 07-May-15	124.99	Call	Bond Future	822	1	822	1	0.00
06/05/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 06-August-15			Bond Future	127.80	127.4851	127.8007	127.4851	0.00
06/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2791	2	2791	2	0.00
06/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2801	2	2801	2	0.00
06/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2811	2	2811	2	0.00
06/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 05-November-15			Bond Future	128.36	128.0424	128.3604	128.0424	0.00
06/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1370	1	1370	1	0.00
06/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1360	1	1360	1	0.00
06/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1350	1	1350	1	0.00
06/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 07-May-15			Bond Future	9.68	82.9550	9.6760	82.9550	180.00
06/05/2015	ES33 On 07-May-15	9.74	Call	Bond Future	464	1	464	1	0.00
06/05/2015	ES33 On 07-May-15	9.76	Call	Bond Future	609	1	609	1	0.00
06/05/2015	ES33 On 07-May-15	9.75	Call	Bond Future	537	1	537	1	0.00
06/05/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 06-August-15			Bond Future	9.77	84.2604	9.7697	84.2604	6,396.00
06/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 06-August-15	9.59	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
06/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1305	1	1305	1	0.00
06/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1231	1	1231	1	0.00
06/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1158	1	1158	1	0.00
06/05/2015	ES33 On 05-November-15			Bond Future	9.85	81.8518	9.8549	81.8518	0.00
06/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6401	6	6401	6	0.00
06/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6322	6	6322	6	0.00
06/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6481	6	6481	6	0.00
06/05/2015	ES33 On 04-February-16			Bond Future	9.94	83.2734	9.9364	83.2734	0.00
06/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	372	1	372	1	0.00
06/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	510	1	510	1	0.00
06/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	441	1	441	1	0.00
06/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	GOVI On 07-May-15			GOVI	484.37	485.7600	484.3740	485.7600	73.00
06/05/2015	GOVI On 07-May-15	449.99	Call	GOVI	343840	36	343840	36	0.00
06/05/2015	GOVI On 07-May-15	450.01	Call	GOVI	343640	36	343640	36	0.00
06/05/2015	GOVI On 07-May-15	450.00	Call	GOVI	343740	36	343740	36	0.00
06/05/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 06-August-15			GOVI	491.91	493.3180	491.9070	493.3180	459.00
06/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	80930	7	80930	7	0.00
06/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	80830	7	80830	7	0.00
06/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	81030	7	81030	7	0.00
06/05/2015	GOVI On 05-November-15			GOVI	500.03	501.4700	500.0280	501.4700	27.00
06/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	299720	29	299720	29	0.00
06/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	299620	29	299620	29	0.00
06/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	299820	29	299820	29	0.00
06/05/2015	GOVI On 04-February-16			GOVI	508.69	510.1670	508.6880	510.1670	0.00
06/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
06/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	33020	2	33020	2	0.00
06/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	33220	2	33220	2	0.00
06/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	33120	2	33120	2	0.00
06/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2015	IGOV On 07-May-15			Index Future	231.12	230.9690	231.1150	230.9690	555.00
06/05/2015	IGOV On 06-August-15			Index Future	234.73	234.5820	234.7280	234.5820	1,080.00
06/05/2015	IGOV On 05-November-15			Index Future	238.62	238.4770	238.6220	238.4770	17.00
06/05/2015	IGOV On 04-February-16			Index Future	242.77	242.6320	242.7740	242.6320	0.00
06/05/2015	ILBI On 07-May-15			Index Future	626.31	625.8350	626.3110	625.8350	0.00
06/05/2015	ILBI On 06-August-15			Index Future	636.40	635.9140	636.3950	635.9140	159.00
06/05/2015	ILBI On 05-November-15			Index Future	646.94	646.4550	646.9430	646.4550	0.00
06/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	0.00
06/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7700	6.2400	93.7700	7,500.00
06/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.27	93.7400	6.2700	93.7400	0.00
06/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.40	93.6100	6.4000	93.6100	0.00
06/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.43	93.5800	6.4300	93.5800	0.00
06/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4500	6.5600	93.4500	0.00
06/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2800	6.7300	93.2800	0.00
06/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.97	93.0400	6.9700	93.0400	0.00
06/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.17	92.8400	7.1700	92.8400	0.00
06/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6500	7.3600	92.6500	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
06/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.5100	7.5000	92.5100	0.00
06/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.62	92.3900	7.6200	92.3900	0.00
06/05/2015	R023 On 07-May-15			Bond Future	7.92	100.7831	7.9208	100.7831	8,437.00
06/05/2015	R023 On 07-May-15	8.14	Call	Bond Future	1241	1	1241	1	0.00
06/05/2015	R023 On 07-May-15	8.16	Call	Bond Future	1353	2	1353	2	0.00
06/05/2015	R023 On 07-May-15	8.15	Call	Bond Future	1297	2	1297	2	0.00
06/05/2015	R023 On 07-May-15	8.15	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R023 On 07-May-15	8.16	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R023 On 07-May-15	8.14	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R023 On 06-August-15			Bond Future	7.99	102.3690	7.9912	102.3690	10,246.00
06/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2261	2	2261	2	0.00
06/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5862	6	5862	6	0.00
06/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2297	2	2297	2	0.00
06/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2333	2	2333	2	0.00
06/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	894	1	894	1	0.00
06/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	856	1	856	1	0.00
06/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	875	1	875	1	0.00
06/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	103	0	103	0	911.00
06/05/2015	R023 On 05-November-15			Bond Future	8.05	100.1202	8.0508	100.1202	0.00
06/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1924	2	1924	2	0.00
06/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1977	2	1977	2	0.00
06/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1950	2	1950	2	0.00
06/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2225	2	2225	2	0.00
06/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2197	2	2197	2	0.00
06/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2253	2	2253	2	0.00
06/05/2015	R023 On 04-February-16			Bond Future	8.10	101.8585	8.1024	101.8585	0.00
06/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2258	2	2258	2	0.00
06/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2208	2	2208	2	0.00
06/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2233	2	2233	2	0.00
06/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2798	3	2798	3	0.00
06/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2770	2	2770	2	0.00
06/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2743	2	2743	2	0.00
06/05/2015	R186 On 07-May-15			Bond Future	8.13	122.0630	8.1308	122.0630	22,189.00
06/05/2015	R186 On 07-May-15	8.25	Call	Bond Future	995	1	995	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
06/05/2015	R186 On 07-May-15	7.40	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R186 On 07-May-15	7.45	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R186 On 07-May-15	7.80	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R186 On 07-May-15	8.00	Call	Bond Future	7	0	7	0	0.00
06/05/2015	R186 On 07-May-15	8.24	Call	Bond Future	918	1	918	1	0.00
06/05/2015	R186 On 07-May-15	8.05	Call	Bond Future	37	0	37	0	0.00
06/05/2015	R186 On 07-May-15	8.10	Call	Bond Future	129	0	129	0	0.00
06/05/2015	R186 On 07-May-15	8.26	Call	Bond Future	1074	1	1074	1	0.00
06/05/2015	R186 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R186 On 07-May-15	8.25	Put	Bond Future	12	0	12	0	0.00
06/05/2015	R186 On 07-May-15	7.40	Put	Bond Future	6286	6	6286	6	0.00
06/05/2015	R186 On 07-May-15	8.26	Put	Bond Future	8	0	8	0	0.00
06/05/2015	R186 On 07-May-15	7.30	Put	Bond Future	7181	7	7181	7	0.00
06/05/2015	R186 On 07-May-15	7.80	Put	Bond Future	2790	2	2790	2	0.00
06/05/2015	R186 On 07-May-15	7.45	Put	Bond Future	5841	5	5841	5	0.00
06/05/2015	R186 On 07-May-15	8.00	Put	Bond Future	1100	1	1100	1	4,229.00
06/05/2015	R186 On 07-May-15	8.24	Put	Bond Future	16	0	16	0	0.00
06/05/2015	R186 On 07-May-15	8.05	Put	Bond Future	710	0	710	0	4,229.00
06/05/2015	R186 On 07-May-15	8.10	Put	Bond Future	384	0	384	0	4,229.00
06/05/2015	R186 On 07-May-15	7.50	Put	Bond Future	5399	5	5399	5	0.00
06/05/2015	R186 On 06-August-15			Bond Future	8.20	118.6871	8.1973	118.6871	40,003.00
06/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3655	4	3655	4	0.00
06/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1480	2	1480	2	0.00
06/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	845	1	845	1	1,000.00
06/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1544	2	1544	2	0.00
06/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1512	2	1512	2	0.00
06/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6012	6	6012	6	0.00
06/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3394	4	3394	4	0.00
06/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3924	4	3924	4	0.00
06/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1230	1	1230	1	5,229.00
06/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1366	1	1366	1	4,229.00
06/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	3180	3	3180	3	0.00
06/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4557	4	4557	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
06/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	3079	3	3079	3	0.00
06/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	1106	1	1106	1	4,229.00
06/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	489	0	489	0	5,350.00
06/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	3129	3	3129	3	0.00
06/05/2015	R186 On 05-November-15			Bond Future	8.25	120.6300	8.2507	120.6300	500.00
06/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4020	4	4020	4	0.00
06/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3119	3	3119	3	0.00
06/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3040	3	3040	3	0.00
06/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3199	3	3199	3	0.00
06/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3158	3	3158	3	0.00
06/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6870	7	6870	7	0.00
06/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3576	4	3576	4	0.00
06/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2449	2	2449	2	6,248.00
06/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3285	3	3285	3	1,090.00
06/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3204	3	3204	3	0.00
06/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2789	2	2789	2	9,370.00
06/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	3125	3	3125	3	0.00
06/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	3164	3	3164	3	8,690.00
06/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	1109	1	1109	1	2,600.00
06/05/2015	R186 On 04-February-16			Bond Future	8.30	117.4251	8.2952	117.4251	5,512.00
06/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1439	1	1439	1	0.00
06/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1417	1	1417	1	0.00
06/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1396	1	1396	1	0.00
06/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7857	7	7857	7	0.00
06/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7794	7	7794	7	0.00
06/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7920	7	7920	7	0.00
06/05/2015	R197 On 07-May-15			Bond Future	292.76	292.6912	292.7574	292.6912	183.00
06/05/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 07-May-15	294.01	Put	Bond Future	1253	1	1253	1	0.00
06/05/2015	R197 On 07-May-15	294.00	Put	Bond Future	1243	1	1243	1	0.00
06/05/2015	R197 On 07-May-15	293.99	Put	Bond Future	1233	1	1233	1	0.00
06/05/2015	R197 On 06-August-15			Bond Future	291.33	291.2638	291.3276	291.2638	1,046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3318	3	3318	3	0.00
06/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3328	3	3328	3	0.00
06/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3338	3	3338	3	0.00
06/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 05-November-15			Bond Future	296.11	296.0533	296.1115	296.0533	0.00
06/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1121	1	1121	1	0.00
06/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1101	1	1101	1	0.00
06/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1111	1	1111	1	0.00
06/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 07-May-15			Bond Future	244.23	244.1762	244.2331	244.1762	2,650.00
06/05/2015	R202 On 07-May-15	238.50	Call	Bond Future	5733	6	5733	6	0.00
06/05/2015	R202 On 07-May-15	238.49	Call	Bond Future	5743	6	5743	6	0.00
06/05/2015	R202 On 07-May-15	238.51	Call	Bond Future	5723	6	5723	6	0.00
06/05/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 06-August-15			Bond Future	244.88	244.8217	244.8763	244.8217	54,217.00
06/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4866	5	4866	5	0.00
06/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4886	5	4886	5	0.00
06/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4876	5	4876	5	0.00
06/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 05-November-15			Bond Future	248.90	248.8471	248.8971	248.8471	0.00
06/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2887	3	2887	3	0.00
06/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2897	3	2897	3	0.00
06/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2907	3	2907	3	0.00
06/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R202 On 05-November-15	246.00	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
06/05/2015	R203 On 07-May-15			Bond Future	7.13	103.7277	7.1312	103.7277	4,793.00
06/05/2015	R203 On 07-May-15	7.25	Call	Bond Future	258	0	258	0	0.00
06/05/2015	R203 On 07-May-15	7.84	Call	Bond Future	1514	2	1514	2	0.00
06/05/2015	R203 On 07-May-15	7.24	Call	Bond Future	237	0	237	0	0.00
06/05/2015	R203 On 07-May-15	7.26	Call	Bond Future	278	0	278	0	0.00
06/05/2015	R203 On 07-May-15	7.25	Put	Bond Future	2	0	2	0	0.00
06/05/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
06/05/2015	R203 On 07-May-15	7.26	Put	Bond Future	1	0	1	0	0.00
06/05/2015	R203 On 07-May-15	7.24	Put	Bond Future	3	0	3	0	0.00
06/05/2015	R203 On 06-August-15			Bond Future	7.24	105.3599	7.2355	105.3599	15,754.00
06/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1292	1	1292	1	0.00
06/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	151	0	151	0	0.00
06/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	155	0	155	0	0.00
06/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	160	0	160	0	0.00
06/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1100	1	1100	1	0.00
06/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1085	1	1085	1	0.00
06/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	131	0	131	0	5,000.00
06/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1116	1	1116	1	0.00
06/05/2015	R203 On 05-November-15			Bond Future	7.31	102.9178	7.3136	102.9178	0.00
06/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	34	0	34	0	0.00
06/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	36	0	36	0	0.00
06/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	35	0	35	0	0.00
06/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2325	2	2325	2	0.00
06/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2341	2	2341	2	0.00
06/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2308	2	2308	2	0.00
06/05/2015	R203 On 04-February-16			Bond Future	7.37	104.7050	7.3675	104.7050	0.00
06/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	560	1	560	1	0.00
06/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	546	1	546	1	0.00
06/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	553	1	553	1	0.00
06/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	737	1	737	1	0.00
06/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	729	1	729	1	0.00
06/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	721	1	721	1	0.00
06/05/2015	R204 On 07-May-15			Bond Future	7.38	105.1391	7.3811	105.1391	7,586.00
06/05/2015	R204 On 07-May-15	7.49	Call	Bond Future	346	0	346	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
06/05/2015	R204 On 07-May-15	7.51	Call	Bond Future	407	1	407	1	0.00
06/05/2015	R204 On 07-May-15	7.50	Call	Bond Future	377	0	377	0	0.00
06/05/2015	R204 On 07-May-15	7.49	Put	Bond Future	3	0	3	0	0.00
06/05/2015	R204 On 07-May-15	7.50	Put	Bond Future	2	0	2	0	0.00
06/05/2015	R204 On 07-May-15	7.51	Put	Bond Future	1	0	1	0	0.00
06/05/2015	R204 On 06-August-15			Bond Future	7.48	102.7580	7.4754	102.7580	12,580.00
06/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2783	3	2783	3	0.00
06/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1199	1	1199	1	0.00
06/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1239	1	1239	1	0.00
06/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1219	1	1219	1	0.00
06/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	70	0	70	0	699.00
06/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	412	0	412	0	0.00
06/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	422	0	422	0	0.00
06/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	403	0	403	0	0.00
06/05/2015	R204 On 05-November-15			Bond Future	7.54	104.4401	7.5449	104.4401	0.00
06/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	74	0	74	0	0.00
06/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	76	0	76	0	0.00
06/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	72	0	72	0	0.00
06/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3688	4	3688	4	0.00
06/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3715	4	3715	4	0.00
06/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3742	4	3742	4	0.00
06/05/2015	R204 On 04-February-16			Bond Future	7.59	102.2157	7.5949	102.2157	0.00
06/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1047	1	1047	1	0.00
06/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1035	1	1035	1	0.00
06/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1022	1	1022	1	0.00
06/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1277	1	1277	1	0.00
06/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1264	1	1264	1	0.00
06/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1290	1	1290	1	0.00
06/05/2015	R207 On 07-May-15			Bond Future	7.60	101.1288	7.5961	101.1288	5,070.00
06/05/2015	R207 On 07-May-15	8.25	Call	Bond Future	2476	3	2476	3	0.00
06/05/2015	R207 On 07-May-15	7.73	Call	Bond Future	515	1	515	1	66.00
06/05/2015	R207 On 07-May-15	8.26	Call	Bond Future	2514	3	2514	3	0.00
06/05/2015	R207 On 07-May-15	8.24	Call	Bond Future	2439	3	2439	3	0.00
06/05/2015	R207 On 07-May-15	7.73	Put	Bond Future	2	0	2	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
06/05/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R207 On 06-August-15			Bond Future	7.69	99.0777	7.6864	99.0777	34,046.00
06/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1043	1	1043	1	0.00
06/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1083	1	1083	1	0.00
06/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1063	1	1063	1	0.00
06/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	578	1	578	1	70.00
06/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	847	1	847	1	0.00
06/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	831	1	831	1	0.00
06/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	814	1	814	1	0.00
06/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1409	1	1409	1	0.00
06/05/2015	R207 On 05-November-15			Bond Future	7.75	100.6999	7.7509	100.6999	0.00
06/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1276	1	1276	1	0.00
06/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1311	1	1311	1	0.00
06/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1294	1	1294	1	0.00
06/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	895	1	895	1	19.00
06/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	800	1	800	1	53.00
06/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1314	1	1314	1	0.00
06/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1280	1	1280	1	0.00
06/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1923	2	1923	2	0.00
06/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1772	2	1772	2	0.00
06/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1297	1	1297	1	0.00
06/05/2015	R207 On 04-February-16			Bond Future	7.80	98.8060	7.8024	98.8060	0.00
06/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	772	1	772	1	43.00
06/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1043	1	1043	1	0.00
06/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1070	1	1070	1	0.00
06/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1056	1	1056	1	19.00
06/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2058	2	2058	2	0.00
06/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2039	2	2039	2	0.00
06/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2545	2	2545	2	0.00
06/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2078	2	2078	2	0.00
06/05/2015	R208 On 07-May-15			Bond Future	7.72	96.4781	7.7159	96.4781	45,739.00
06/05/2015	R208 On 07-May-15	7.99	Call	Bond Future	1233	1	1233	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
06/05/2015	R208 On 07-May-15	8.01	Call	Bond Future	1322	2	1322	2	0.00
06/05/2015	R208 On 07-May-15	8.00	Call	Bond Future	1277	1	1277	1	0.00
06/05/2015	R208 On 07-May-15	8.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R208 On 07-May-15	8.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R208 On 07-May-15	7.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R208 On 06-August-15			Bond Future	7.79	97.9963	7.7927	97.9963	40,742.00
06/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1657	2	1657	2	0.00
06/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1630	2	1630	2	0.00
06/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4563	5	4563	5	0.00
06/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1684	2	1684	2	0.00
06/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	758	1	758	1	0.00
06/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	742	1	742	1	0.00
06/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	83	0	83	0	198.00
06/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	774	1	774	1	0.00
06/05/2015	R208 On 05-November-15			Bond Future	7.85	96.2002	7.8530	96.2002	0.00
06/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3233	3	3233	3	0.00
06/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1374	1	1374	1	0.00
06/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1394	1	1394	1	0.00
06/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1355	1	1355	1	0.00
06/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	643	1	643	1	2,200.00
06/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1808	2	1808	2	0.00
06/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1785	2	1785	2	0.00
06/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1830	2	1830	2	0.00
06/05/2015	R208 On 04-February-16			Bond Future	7.90	97.8707	7.9005	97.8707	0.00
06/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1576	2	1576	2	0.00
06/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1558	2	1558	2	0.00
06/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1595	2	1595	2	0.00
06/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2208	2	2208	2	0.00
06/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2186	2	2186	2	0.00
06/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2164	2	2164	2	0.00
06/05/2015	R209 On 07-May-15			Bond Future	8.70	77.6720	8.6957	77.6720	7,934.00
06/05/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R209 On 07-May-15	8.99	Call	Bond Future	2250	3	2250	3	0.00
06/05/2015	R209 On 07-May-15	8.30	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
06/05/2015	R209 On 07-May-15	9.01	Call	Bond Future	2400	3	2400	3	0.00
06/05/2015	R209 On 07-May-15	9.00	Call	Bond Future	2325	3	2325	3	0.00
06/05/2015	R209 On 07-May-15	7.30	Put	Bond Future	12207	12	12207	12	0.00
06/05/2015	R209 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R209 On 07-May-15	8.30	Put	Bond Future	3192	3	3192	3	700.00
06/05/2015	R209 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R209 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R209 On 06-August-15			Bond Future	8.75	78.8943	8.7545	78.8943	25,841.00
06/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8313	9	8313	9	0.00
06/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3317	3	3317	3	0.00
06/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3364	4	3364	4	0.00
06/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3270	3	3270	3	0.00
06/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1454	1	1454	1	0.00
06/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	188	0	188	0	2,914.00
06/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1427	1	1427	1	0.00
06/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1482	1	1482	1	0.00
06/05/2015	R209 On 05-November-15			Bond Future	8.80	77.0374	8.8042	77.0374	0.00
06/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	987	1	987	1	0.00
06/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1023	1	1023	1	0.00
06/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1005	1	1005	1	0.00
06/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7554	7	7554	7	0.00
06/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7485	7	7485	7	0.00
06/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7622	7	7622	7	0.00
06/05/2015	R209 On 04-February-16			Bond Future	8.85	78.3753	8.8477	78.3753	0.00
06/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3567	4	3567	4	0.00
06/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3602	4	3602	4	0.00
06/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3638	4	3638	4	0.00
06/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4348	4	4348	4	0.00
06/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4308	4	4308	4	0.00
06/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4390	4	4390	4	0.00
06/05/2015	R210 On 07-May-15			Bond Future	179.69	179.2466	179.6851	179.2466	246.00
06/05/2015	R210 On 07-May-15	177.00	Call	Bond Future	2685	2	2685	2	0.00
06/05/2015	R210 On 07-May-15	177.01	Call	Bond Future	2675	2	2675	2	0.00
06/05/2015	R210 On 07-May-15	176.99	Call	Bond Future	2695	2	2695	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
06/05/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 06-August-15			Bond Future	182.53	182.0821	182.5252	182.0821	1,184.00
06/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	3535	3	3535	3	0.00
06/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	3515	3	3515	3	0.00
06/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	3525	3	3525	3	0.00
06/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 05-November-15			Bond Future	183.40	182.9567	183.4030	182.9567	0.00
06/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	1403	1	1403	1	0.00
06/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	1393	1	1393	1	0.00
06/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	1413	1	1413	1	0.00
06/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 07-May-15			Bond Future	132.28	132.2839	132.2834	132.2839	1,120.00
06/05/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 07-May-15	135.00	Put	Bond Future	2717	3	2717	3	0.00
06/05/2015	R211 On 07-May-15	135.01	Put	Bond Future	2727	3	2727	3	0.00
06/05/2015	R211 On 07-May-15	134.99	Put	Bond Future	2707	3	2707	3	0.00
06/05/2015	R211 On 06-August-15			Bond Future	132.74	132.7469	132.7449	132.7469	1,120.00
06/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2255	2	2255	2	0.00
06/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2245	2	2245	2	0.00
06/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2265	2	2265	2	0.00
06/05/2015	R211 On 05-November-15			Bond Future	134.92	134.9299	134.9249	134.9299	0.00
06/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	75	0	75	0	0.00
06/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	85	0	85	0	0.00
06/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	65	0	65	0	0.00
06/05/2015	R212 On 07-May-15			Bond Future	139.57	139.4522	139.5688	139.4522	0.00
06/05/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 07-May-15	140.99	Put	Bond Future	1421	2	1421	2	0.00
06/05/2015	R212 On 07-May-15	141.01	Put	Bond Future	1441	2	1441	2	0.00
06/05/2015	R212 On 07-May-15	141.00	Put	Bond Future	1431	2	1431	2	0.00
06/05/2015	R212 On 06-August-15			Bond Future	139.99	139.8696	139.9864	139.8696	1,113.00
06/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1004	1	1004	1	0.00
06/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1014	1	1014	1	0.00
06/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1024	1	1024	1	0.00
06/05/2015	R212 On 05-November-15			Bond Future	142.29	142.1699	142.2853	142.1699	0.00
06/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3715	4	3715	4	0.00
06/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3725	4	3725	4	0.00
06/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3705	4	3705	4	0.00
06/05/2015	R213 On 07-May-15			Bond Future	8.59	88.0879	8.5907	88.0879	13,429.00
06/05/2015	R213 On 07-May-15	8.74	Call	Bond Future	1147	1	1147	1	0.00
06/05/2015	R213 On 07-May-15	8.76	Call	Bond Future	1295	2	1295	2	0.00
06/05/2015	R213 On 07-May-15	8.75	Call	Bond Future	1221	2	1221	2	0.00
06/05/2015	R213 On 07-May-15	8.75	Put	Bond Future	4	0	4	0	0.00
06/05/2015	R213 On 07-May-15	8.74	Put	Bond Future	6	0	6	0	0.00
06/05/2015	R213 On 07-May-15	8.76	Put	Bond Future	3	0	3	0	0.00
06/05/2015	R213 On 06-August-15			Bond Future	8.65	89.4740	8.6542	89.4740	18,967.00
06/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1686	2	1686	2	0.00

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06/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1654	2	1654	2	0.00
06/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1622	2	1622	2	0.00
06/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2839	3	2839	3	0.00
06/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2885	3	2885	3	0.00
06/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2794	3	2794	3	0.00
06/05/2015	R213 On 05-November-15			Bond Future	8.71	87.3939	8.7100	87.3939	0.00
06/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	696	1	696	1	0.00
06/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	724	1	724	1	0.00
06/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	710	1	710	1	0.00
06/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8436	8	8436	8	0.00
06/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8294	8	8294	8	0.00
06/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8364	8	8364	8	0.00
06/05/2015	R213 On 04-February-16			Bond Future	8.76	88.9114	8.7607	88.9114	0.00
06/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3777	4	3777	4	0.00
06/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3815	4	3815	4	0.00
06/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3741	4	3741	4	0.00
06/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3857	4	3857	4	0.00
06/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3820	4	3820	4	0.00
06/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3895	4	3895	4	0.00
06/05/2015	R214 On 07-May-15			Bond Future	8.73	78.8994	8.7306	78.8994	740.00
06/05/2015	R214 On 07-May-15	9.15	Call	Bond Future	3351	4	3351	4	0.00
06/05/2015	R214 On 07-May-15	9.16	Call	Bond Future	3428	4	3428	4	0.00
06/05/2015	R214 On 07-May-15	9.14	Call	Bond Future	3274	4	3274	4	0.00
06/05/2015	R214 On 07-May-15	9.16	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R214 On 07-May-15	9.15	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R214 On 07-May-15	9.14	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R214 On 06-August-15			Bond Future	8.79	80.1410	8.7866	80.1410	20,865.00
06/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2241	2	2241	2	0.00
06/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2280	2	2280	2	0.00
06/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2320	2	2320	2	0.00
06/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2625	2	2625	2	0.00
06/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2581	2	2581	2	0.00
06/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2539	2	2539	2	0.00
06/05/2015	R214 On 05-November-15			Bond Future	8.84	78.1613	8.8358	78.1613	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
06/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1036	1	1036	1	0.00
06/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1018	1	1018	1	0.00
06/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	999	1	999	1	0.00
06/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8391	8	8391	8	0.00
06/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8316	8	8316	8	0.00
06/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8240	8	8240	8	0.00
06/05/2015	R214 On 04-February-16			Bond Future	8.88	79.5185	8.8805	79.5185	4,320.00
06/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1515	1	1515	1	0.00
06/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1536	1	1536	1	0.00
06/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1493	1	1493	1	0.00
06/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9087	9	9087	9	0.00
06/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9159	9	9159	9	0.00
06/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9231	9	9231	9	0.00
06/05/2015	R248 On 07-May-15			Bond Future	8.79	101.7935	8.7857	101.7935	10,228.00
06/05/2015	R248 On 07-May-15	9.25	Call	Bond Future	4747	5	4747	5	0.00
06/05/2015	R248 On 07-May-15	9.26	Call	Bond Future	4844	5	4844	5	0.00
06/05/2015	R248 On 07-May-15	9.24	Call	Bond Future	4649	5	4649	5	0.00
06/05/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 06-August-15			Bond Future	8.84	103.3954	8.8431	103.3954	35,236.00
06/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	882	0	882	0	0.00
06/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1097	1	1097	1	0.00
06/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	990	1	990	1	0.00
06/05/2015	R248 On 05-November-15			Bond Future	8.89	100.6569	8.8936	100.6569	0.00
06/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10274	10	10274	10	0.00
06/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10150	10	10150	10	0.00
06/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10027	10	10027	10	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
06/05/2015	R248 On 04-February-16			Bond Future	8.94	102.4048	8.9397	102.4048	0.00
06/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	517	1	517	1	0.00
06/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	721	1	721	1	0.00
06/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	619	1	619	1	0.00
06/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00