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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
08/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	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
08/05/2015	2025 On 07-May-15			Bond Future	121.81	121.8055	121.8055	121.8055	0.00
08/05/2015	2025 On 06-August-15			Bond Future	123.29	122.5561	123.2913	122.5561	16.00
08/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	2301	2	2301	2	0.00
08/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	2291	2	2291	2	0.00
08/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	2281	2	2281	2	0.00
08/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2025 On 05-November-15			Bond Future	125.33	124.5676	125.3286	124.5676	0.00
08/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	2319	2	2319	2	0.00
08/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	2339	2	2339	2	0.00
08/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	2329	2	2329	2	0.00
08/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 07-May-15			Bond Future	8.61	97.1747	8.6100	97.1747	0.00
08/05/2015	2030 On 06-August-15			Bond Future	8.50	95.2622	8.4987	95.2622	8,573.00
08/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6260	7	6260	7	0.00
08/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6173	7	6173	7	0.00
08/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6347	7	6347	7	0.00
08/05/2015	2030 On 05-November-15			Bond Future	8.55	96.8192	8.5476	96.8192	0.00
08/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	376	1	376	1	0.00
08/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	297	1	297	1	0.00
08/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	456	1	456	1	0.00
08/05/2015	2032 On 07-May-15			Bond Future	8.71	96.9018	8.7100	96.9018	0.00
08/05/2015	2032 On 06-August-15			Bond Future	8.59	99.0754	8.5949	99.0754	1,585.00
08/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00

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08/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	819	2	819	2	0.00
08/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	905	2	905	2	0.00
08/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	732	2	732	2	0.00
08/05/2015	2032 On 05-November-15			Bond Future	8.65	96.5384	8.6455	96.5384	0.00
08/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5694	7	5694	7	0.00
08/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5786	7	5786	7	0.00
08/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5602	7	5602	7	0.00
08/05/2015	2032 On 04-February-16			Bond Future	8.69	98.2128	8.6943	98.2128	0.00
08/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	131	0	131	0	0.00
08/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	48	0	48	0	0.00
08/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	36	1	36	1	0.00
08/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	1	0	1	0.00
08/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	1	0	1	0.00
08/05/2015	2037 On 07-May-15			Bond Future	8.81	99.4180	8.8050	99.4180	0.00
08/05/2015	2037 On 06-August-15			Bond Future	8.70	97.3929	8.6994	97.3929	33,808.00
08/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	479	0	479	0	0.00
08/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	384	0	384	0	0.00
08/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	573	0	573	0	0.00
08/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
08/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 05-November-15			Bond Future	8.75	98.9848	8.7464	98.9848	0.00
08/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7428	8	7428	8	0.00
08/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7534	9	7534	9	0.00
08/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7323	8	7323	8	0.00
08/05/2015	2037 On 04-February-16			Bond Future	8.79	96.4437	8.7928	96.4437	0.00

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08/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	399	1	399	1	0.00
08/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	492	1	492	1	0.00
08/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	305	1	305	1	0.00
08/05/2015	2038 On 07-May-15			Bond Future	131.24	131.2373	131.2373	131.2373	0.00
08/05/2015	2038 On 06-August-15			Bond Future	131.24	131.7500	131.2403	131.7500	2,814.00
08/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3250	4	3250	4	0.00
08/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3230	4	3230	4	0.00
08/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3240	4	3240	4	0.00
08/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2038 On 05-November-15			Bond Future	133.41	133.9123	133.4090	133.9123	0.00
08/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	591	0	591	0	0.00
08/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	601	0	601	0	0.00
08/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	581	0	581	0	0.00
08/05/2015	2044 On 07-May-15			Bond Future	8.86	101.2793	8.8600	101.2793	0.00
08/05/2015	2044 On 06-August-15			Bond Future	8.75	99.2205	8.7512	99.2205	10,733.00
08/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	92	0	92	0	0.00
08/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	117	1	117	1	0.00
08/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
08/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	12	1	12	1	0.00
08/05/2015	2044 On 05-November-15			Bond Future	8.80	100.8423	8.7959	100.8423	0.00
08/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	5919	7	5919	7	0.00

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08/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	5806	7	5806	7	0.00
08/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6033	7	6033	7	0.00
08/05/2015	2044 On 04-February-16			Bond Future	8.84	98.2081	8.8401	98.2081	0.00
08/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1712	1	1712	1	0.00
08/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1513	0	1513	0	0.00
08/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1613	1	1613	1	0.00
08/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2046 On 07-May-15			Bond Future	132.37	132.3696	132.3696	132.3696	0.00
08/05/2015	2046 On 06-August-15			Bond Future	133.53	134.4610	133.5274	134.4610	6,022.00
08/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	4517	5	4517	5	0.00
08/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	4537	5	4537	5	0.00
08/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	4527	5	4527	5	0.00
08/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2046 On 05-November-15			Bond Future	134.34	135.2696	134.3356	135.2696	0.00
08/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	1346	2	1346	2	0.00
08/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	1326	2	1326	2	0.00
08/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	1336	2	1336	2	0.00
08/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2050 On 07-May-15			Bond Future	143.94	143.9447	143.9447	143.9447	0.00
08/05/2015	2050 On 06-August-15			Bond Future	142.56	144.7496	142.5617	144.7496	3,395.00
08/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	5562	8	5562	8	0.00
08/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	5572	8	5572	8	0.00
08/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	5552	8	5552	8	0.00
08/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	2050 On 05-November-15			Bond Future	144.92	147.1254	144.9171	147.1254	0.00
08/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	2	0	2	0.00

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08/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	2	0	2	0.00
08/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	2	0	2	0.00
08/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	93	0	93	0	0.00
08/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	83	0	83	0	0.00
08/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	73	0	73	0	0.00
08/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	AL37 On 06-August-15			Index Future	462.00	459.7710	461.9970	459.7710	124.00
08/05/2015	AL37 On 05-November-15			Index Future	469.71	467.3580	469.7070	467.3580	0.00
08/05/2015	AL7T On 06-August-15			Index Future	546.92	543.0160	546.9200	543.0160	3.00
08/05/2015	AL7T On 05-November-15			Index Future	556.05	551.9770	556.0470	551.9770	0.00
08/05/2015	ALBI On 06-August-15			Index Future	499.56	495.9370	499.5550	495.9370	510.00
08/05/2015	ALBI On 05-November-15			Index Future	507.89	504.1210	507.8920	504.1210	103.00
08/05/2015	ALBI On 04-February-16			Index Future	516.56	512.8550	516.5580	512.8550	0.00
08/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/05/2015	EL28 On 07-May-15			Bond Future	125.96	125.9628	125.9628	125.9628	0.00
08/05/2015	EL28 On 06-August-15			Bond Future	127.92	127.6693	127.9240	127.6693	0.00
08/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2914	3	2914	3	0.00
08/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2924	3	2924	3	0.00
08/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2934	3	2934	3	0.00
08/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	EL28 On 05-November-15			Bond Future	128.50	128.2256	128.4985	128.2256	0.00
08/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1509	1	1509	1	0.00
08/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1489	1	1489	1	0.00
08/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1499	1	1499	1	0.00
08/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 07-May-15			Bond Future	9.73	82.2561	9.7300	82.2561	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
08/05/2015	ES33 On 06-August-15			Bond Future	9.65	84.0660	9.6517	84.0660	6,396.00
08/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	451	1	451	1	0.00
08/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	305	1	305	1	0.00
08/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	378	1	378	1	0.00
08/05/2015	ES33 On 05-November-15			Bond Future	9.73	81.6516	9.7310	81.6516	0.00
08/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5519	6	5519	6	0.00
08/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5439	6	5439	6	0.00
08/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5598	6	5598	6	0.00
08/05/2015	ES33 On 04-February-16			Bond Future	9.81	83.0676	9.8116	83.0676	0.00
08/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1249	0	1249	0	0.00
08/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1387	1	1387	1	0.00
08/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1318	1	1318	1	0.00
08/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	GOVI On 06-August-15			GOVI	495.76	492.3090	495.7600	492.3090	459.00
08/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
08/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
08/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
08/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	42400	8	42400	8	0.00
08/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	42500	8	42500	8	0.00
08/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	42300	8	42300	8	0.00
08/05/2015	GOVI On 05-November-15			GOVI	504.03	500.4330	504.0330	500.4330	27.00
08/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
08/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
08/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
08/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	259670	30	259670	30	0.00
08/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	259570	30	259570	30	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
08/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	259770	30	259770	30	0.00
08/05/2015	GOVI On 04-February-16			GOVI	512.63	509.1020	512.6330	509.1020	0.00
08/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	6430	0	6430	0	0.00
08/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	6230	0	6230	0	0.00
08/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	6330	0	6330	0	0.00
08/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	3	0	3	0.00
08/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	3	0	3	0.00
08/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	3	0	3	0.00
08/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/05/2015	IGOV On 06-August-15			Index Future	234.44	234.9670	234.4380	234.9670	1,080.00
08/05/2015	IGOV On 05-November-15			Index Future	238.35	238.8630	238.3500	238.8630	17.00
08/05/2015	IGOV On 04-February-16			Index Future	242.42	243.0210	242.4170	243.0210	0.00
08/05/2015	ILBI On 06-August-15			Index Future	635.40	637.0470	635.4040	637.0470	159.00
08/05/2015	ILBI On 05-November-15			Index Future	645.96	647.6040	645.9550	647.6040	0.00
08/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
08/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	7,500.00
08/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
08/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
08/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
08/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
08/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
08/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
08/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
08/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
08/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
08/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
08/05/2015	R023 On 07-May-15			Bond Future	7.98	100.2024	7.9800	100.2024	0.00
08/05/2015	R023 On 06-August-15			Bond Future	7.86	102.1820	7.8580	102.1820	10,246.00
08/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2756	2	2756	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
08/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6562	6	6562	6	0.00
08/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2796	2	2796	2	0.00
08/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2835	2	2835	2	0.00
08/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	648	1	648	1	0.00
08/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	618	1	618	1	0.00
08/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	633	1	633	1	0.00
08/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	62	0	62	0	911.00
08/05/2015	R023 On 05-November-15			Bond Future	7.91	99.9269	7.9082	99.9269	0.00
08/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2310	2	2310	2	0.00
08/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2369	2	2369	2	0.00
08/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2339	2	2339	2	0.00
08/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1842	2	1842	2	0.00
08/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1817	2	1817	2	0.00
08/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1867	2	1867	2	0.00
08/05/2015	R023 On 04-February-16			Bond Future	7.96	101.6594	7.9580	101.6594	0.00
08/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2633	2	2633	2	0.00
08/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2578	2	2578	2	0.00
08/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2605	2	2605	2	0.00
08/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2409	3	2409	3	0.00
08/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2383	3	2383	3	0.00
08/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2359	3	2359	3	0.00
08/05/2015	R186 On 07-May-15			Bond Future	8.19	121.1758	8.1900	121.1758	0.00
08/05/2015	R186 On 06-August-15			Bond Future	8.07	118.3723	8.0747	118.3723	39,932.00
08/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4342	4	4342	4	0.00
08/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1114	1	1114	1	1,000.00
08/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1880	2	1880	2	0.00
08/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1918	2	1918	2	0.00
08/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1956	2	1956	2	0.00
08/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6862	6	6862	6	0.00
08/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4636	4	4636	4	0.00
08/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	4056	3	4056	3	0.00
08/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	916	1	916	1	5,229.00
08/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3825	4	3825	4	0.00
08/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2579	3	2579	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
08/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1026	1	1026	1	4,229.00
08/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2490	3	2490	3	0.00
08/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	816	1	816	1	4,229.00
08/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2534	3	2534	3	0.00
08/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	338	0	338	0	5,350.00
08/05/2015	R186 On 05-November-15			Bond Future	8.12	120.3063	8.1209	120.3063	500.00
08/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4644	4	4644	4	0.00
08/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3657	3	3657	3	0.00
08/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3570	3	3570	3	0.00
08/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3746	3	3746	3	0.00
08/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3701	3	3701	3	0.00
08/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7682	7	7682	7	0.00
08/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4160	4	4160	4	0.00
08/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2033	2	2033	2	6,248.00
08/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2776	3	2776	3	1,090.00
08/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2333	3	2333	3	9,370.00
08/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2703	3	2703	3	0.00
08/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2632	3	2632	3	0.00
08/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2667	3	2667	3	8,690.00
08/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	881	1	881	1	2,600.00
08/05/2015	R186 On 04-February-16			Bond Future	8.16	117.0929	8.1645	117.0929	5,512.00
08/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1718	1	1718	1	0.00
08/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1694	1	1694	1	0.00
08/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1670	1	1670	1	0.00
08/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7106	8	7106	8	0.00
08/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7047	8	7047	8	0.00
08/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7167	8	7167	8	0.00
08/05/2015	R186 On 05-May-16			Bond Future	8.19	119.1433	8.1929	119.1433	0.00
08/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	5084	5	5084	5	0.00
08/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	5126	5	5126	5	0.00
08/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	5042	4	5042	4	0.00
08/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2397	2	2397	2	0.00
08/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3986	4	3986	4	0.00
08/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3917	4	3917	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
08/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7445	8	7445	8	0.00
08/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3952	4	3952	4	0.00
08/05/2015	R197 On 07-May-15			Bond Future	293.40	293.3973	293.3973	293.3973	0.00
08/05/2015	R197 On 06-August-15			Bond Future	291.49	291.9757	291.4872	291.9757	1,046.00
08/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3477	4	3477	4	0.00
08/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3487	4	3487	4	0.00
08/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3497	4	3497	4	0.00
08/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R197 On 05-November-15			Bond Future	296.30	296.7674	296.3033	296.7674	0.00
08/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1313	2	1313	2	0.00
08/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1293	2	1293	2	0.00
08/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1303	2	1303	2	0.00
08/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R202 On 07-May-15			Bond Future	244.25	244.2520	244.2520	244.2520	0.00
08/05/2015	R202 On 06-August-15			Bond Future	244.84	245.6047	244.8359	245.6047	54,217.00
08/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4836	6	4836	6	0.00
08/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4846	6	4846	6	0.00
08/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4826	6	4826	6	0.00
08/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R202 On 05-November-15			Bond Future	248.88	249.6353	248.8808	249.6353	0.00
08/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2891	4	2891	4	0.00
08/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2871	4	2871	4	0.00
08/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2881	4	2881	4	0.00
08/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R203 On 07-May-15			Bond Future	7.18	103.5543	7.1800	103.5543	0.00
08/05/2015	R203 On 06-August-15			Bond Future	7.06	105.3241	7.0592	105.3241	15,754.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	236	0	236	0	0.00
08/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1579	1	1579	1	0.00
08/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	248	0	248	0	0.00
08/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	242	0	242	0	0.00
08/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	845	1	845	1	0.00
08/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	858	1	858	1	0.00
08/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	76	0	76	0	5,000.00
08/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	832	1	832	1	0.00
08/05/2015	R203 On 05-November-15			Bond Future	7.10	102.8782	7.1008	102.8782	0.00
08/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	59	0	59	0	0.00
08/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	60	0	60	0	0.00
08/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	62	0	62	0	0.00
08/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1984	2	1984	2	0.00
08/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1968	2	1968	2	0.00
08/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2000	2	2000	2	0.00
08/05/2015	R203 On 04-February-16			Bond Future	7.14	104.6621	7.1366	104.6621	0.00
08/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	716	1	716	1	0.00
08/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	733	1	733	1	0.00
08/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	724	1	724	1	0.00
08/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	561	1	561	1	0.00
08/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	548	1	548	1	0.00
08/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	554	1	554	1	0.00
08/05/2015	R204 On 07-May-15			Bond Future	7.44	104.8688	7.4350	104.8688	0.00
08/05/2015	R204 On 06-August-15			Bond Future	7.31	102.6896	7.3131	102.6896	11,920.00
08/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3231	3	3231	3	0.00
08/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1533	1	1533	1	0.00
08/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1578	1	1578	1	0.00
08/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1556	1	1556	1	0.00
08/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	38	0	38	0	699.00
08/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	269	0	269	0	0.00
08/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	276	0	276	0	0.00
08/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	262	0	262	0	0.00
08/05/2015	R204 On 05-November-15			Bond Future	7.36	104.3673	7.3611	104.3673	0.00
08/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	115	0	115	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
08/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	118	0	118	0	0.00
08/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	112	0	112	0	0.00
08/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3223	4	3223	4	0.00
08/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3249	4	3249	4	0.00
08/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3275	4	3275	4	0.00
08/05/2015	R204 On 04-February-16			Bond Future	7.40	102.1391	7.4036	102.1391	0.00
08/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1292	1	1292	1	0.00
08/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1278	1	1278	1	0.00
08/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1264	1	1264	1	0.00
08/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1031	1	1031	1	0.00
08/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1020	1	1020	1	0.00
08/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1043	1	1043	1	0.00
08/05/2015	R207 On 07-May-15			Bond Future	7.66	100.7603	7.6550	100.7603	0.00
08/05/2015	R207 On 06-August-15			Bond Future	7.55	98.9746	7.5466	98.9746	34,046.00
08/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1331	1	1331	1	0.00
08/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1377	1	1377	1	0.00
08/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1353	1	1353	1	0.00
08/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	776	1	776	1	70.00
08/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	622	1	622	1	0.00
08/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1096	1	1096	1	0.00
08/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	595	1	595	1	0.00
08/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	609	1	609	1	0.00
08/05/2015	R207 On 05-November-15			Bond Future	7.60	100.5919	7.5962	100.5919	0.00
08/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1557	1	1557	1	0.00
08/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1597	1	1597	1	0.00
08/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1577	1	1577	1	0.00
08/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1121	1	1121	1	19.00
08/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	1010	1	1010	1	53.00
08/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1056	1	1056	1	0.00
08/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1041	1	1041	1	0.00
08/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1459	2	1459	2	0.00
08/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1026	1	1026	1	0.00
08/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1594	2	1594	2	0.00
08/05/2015	R207 On 04-February-16			Bond Future	7.64	98.6936	7.6442	98.6936	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
08/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	950	1	950	1	43.00
08/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1260	1	1260	1	0.00
08/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1291	1	1291	1	0.00
08/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1275	1	1275	1	19.00
08/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1755	2	1755	2	0.00
08/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1737	2	1737	2	0.00
08/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1773	2	1773	2	0.00
08/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2201	3	2201	3	0.00
08/05/2015	R207 On 05-May-16			Bond Future	7.67	7.8500	7.6665	7.8500	0.00
08/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	2109	0	2109	0	0.00
08/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	2073	0	2073	0	0.00
08/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1609	0	1609	0	43.00
08/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	2091	0	2091	0	0.00
08/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1518	0	1518	0	0.00
08/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1505	0	1505	0	0.00
08/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1943	0	1943	0	0.00
08/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1531	0	1531	0	0.00
08/05/2015	R208 On 07-May-15			Bond Future	7.78	95.9952	7.7750	95.9952	0.00
08/05/2015	R208 On 06-August-15			Bond Future	7.65	97.8256	7.6539	97.8256	40,516.00
08/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	2051	2	2051	2	0.00
08/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	2021	2	2021	2	0.00
08/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	2082	2	2082	2	0.00
08/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5137	5	5137	5	0.00
08/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	544	1	544	1	0.00
08/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	531	1	531	1	0.00
08/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	557	1	557	1	0.00
08/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	49	0	49	0	198.00
08/05/2015	R208 On 05-November-15			Bond Future	7.70	96.0237	7.7022	96.0237	0.00
08/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3716	3	3716	3	0.00
08/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1681	1	1681	1	0.00
08/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1704	1	1704	1	0.00
08/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1659	1	1659	1	0.00
08/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	490	1	490	1	2,200.00
08/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1479	2	1479	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
08/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1459	2	1459	2	0.00
08/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1499	2	1499	2	0.00
08/05/2015	R208 On 04-February-16			Bond Future	7.75	97.6887	7.7471	97.6887	0.00
08/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1870	2	1870	2	0.00
08/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1850	2	1850	2	0.00
08/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1891	2	1891	2	0.00
08/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1878	2	1878	2	0.00
08/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1858	2	1858	2	0.00
08/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1839	2	1839	2	0.00
08/05/2015	R209 On 07-May-15			Bond Future	8.75	76.9109	8.7500	76.9109	0.00
08/05/2015	R209 On 06-August-15			Bond Future	8.64	78.6740	8.6374	78.6740	25,841.00
08/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9164	8	9164	8	0.00
08/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3908	3	3908	3	0.00
08/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3959	3	3959	3	0.00
08/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3856	3	3856	3	0.00
08/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1132	1	1132	1	0.00
08/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	126	0	126	0	2,914.00
08/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1109	1	1109	1	0.00
08/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1155	1	1155	1	0.00
08/05/2015	R209 On 05-November-15			Bond Future	8.68	76.8112	8.6821	76.8112	0.00
08/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1203	1	1203	1	0.00
08/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1245	1	1245	1	0.00
08/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1224	1	1224	1	0.00
08/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6830	7	6830	7	0.00
08/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6765	7	6765	7	0.00
08/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6896	8	6896	8	0.00
08/05/2015	R209 On 04-February-16			Bond Future	8.73	78.1433	8.7250	78.1433	0.00
08/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	4032	4	4032	4	0.00
08/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4070	4	4070	4	0.00
08/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4109	4	4109	4	0.00
08/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3878	4	3878	4	0.00
08/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3840	4	3840	4	0.00
08/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3916	4	3916	4	0.00
08/05/2015	R210 On 07-May-15			Bond Future	179.90	179.8976	179.8976	179.8976	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
08/05/2015	R210 On 06-August-15			Bond Future	182.70	182.3361	182.6963	182.3361	1,184.00
08/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	3706	3	3706	3	0.00
08/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	3686	3	3686	3	0.00
08/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	3696	3	3696	3	0.00
08/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R210 On 05-November-15			Bond Future	183.60	183.2090	183.5954	183.2090	0.00
08/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	1595	1	1595	1	0.00
08/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	1605	1	1605	1	0.00
08/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	1585	1	1585	1	0.00
08/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 07-May-15			Bond Future	132.36	132.3574	132.3574	132.3574	0.00
08/05/2015	R211 On 06-August-15			Bond Future	132.78	132.8191	132.7842	132.8191	1,120.00
08/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2216	2	2216	2	0.00
08/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2226	2	2226	2	0.00
08/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2206	2	2206	2	0.00
08/05/2015	R211 On 05-November-15			Bond Future	134.98	134.9991	134.9786	134.9991	0.00
08/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	21	0	21	0	0.00
08/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	31	0	31	0	0.00
08/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	11	0	11	0	0.00
08/05/2015	R212 On 07-May-15			Bond Future	139.58	139.5792	139.5792	139.5792	0.00
08/05/2015	R212 On 06-August-15			Bond Future	139.96	139.9959	139.9618	139.9959	1,113.00
08/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1028	1	1028	1	0.00
08/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1038	1	1038	1	0.00
08/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1048	1	1048	1	0.00
08/05/2015	R212 On 05-November-15			Bond Future	142.27	142.2936	142.2748	142.2936	0.00
08/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3725	4	3725	4	0.00
08/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3735	4	3735	4	0.00
08/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3715	4	3715	4	0.00
08/05/2015	R213 On 07-May-15			Bond Future	8.65	87.2999	8.6500	87.2999	0.00
08/05/2015	R213 On 06-August-15			Bond Future	8.54	89.2191	8.5371	89.2191	18,917.00
08/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	2005	2	2005	2	0.00
08/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	2042	2	2042	2	0.00
08/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	2080	2	2080	2	0.00
08/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2329	3	2329	3	0.00
08/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2289	3	2289	3	0.00
08/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2370	3	2370	3	0.00
08/05/2015	R213 On 05-November-15			Bond Future	8.59	87.1320	8.5872	87.1320	0.00
08/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	863	1	863	1	0.00
08/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	896	1	896	1	0.00
08/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	879	1	879	1	0.00
08/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7674	8	7674	8	0.00
08/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7537	8	7537	8	0.00
08/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7605	8	7605	8	0.00
08/05/2015	R213 On 04-February-16			Bond Future	8.64	88.6427	8.6372	88.6427	0.00
08/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4259	4	4259	4	0.00
08/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4299	4	4299	4	0.00
08/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4220	4	4220	4	0.00
08/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3416	4	3416	4	0.00
08/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3382	4	3382	4	0.00
08/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3451	4	3451	4	0.00
08/05/2015	R214 On 07-May-15			Bond Future	8.79	78.0922	8.7850	78.0922	0.00
08/05/2015	R214 On 06-August-15			Bond Future	8.67	79.9066	8.6747	79.9066	20,867.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2696	2	2696	2	0.00
08/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2741	2	2741	2	0.00
08/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2785	2	2785	2	0.00
08/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2154	3	2154	3	0.00
08/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2116	3	2116	3	0.00
08/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2078	2	2078	2	0.00
08/05/2015	R214 On 05-November-15			Bond Future	8.72	77.9206	8.7191	77.9206	0.00
08/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1251	1	1251	1	0.00
08/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1230	1	1230	1	0.00
08/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1208	1	1208	1	0.00
08/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7644	8	7644	8	0.00
08/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7572	8	7572	8	0.00
08/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7500	8	7500	8	0.00
08/05/2015	R214 On 04-February-16			Bond Future	8.76	79.2717	8.7633	79.2717	4,320.00
08/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1763	2	1763	2	0.00
08/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1788	2	1788	2	0.00
08/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1739	2	1739	2	0.00
08/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8386	9	8386	9	0.00
08/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8456	9	8456	9	0.00
08/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8525	9	8525	9	0.00
08/05/2015	R248 On 07-May-15			Bond Future	8.84	100.8075	8.8350	100.8075	0.00
08/05/2015	R248 On 06-August-15			Bond Future	8.73	103.0940	8.7259	103.0940	35,237.00
08/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	152	0	152	0	0.00
08/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	367	0	367	0	0.00
08/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	259	0	259	0	0.00
08/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
08/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
08/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
08/05/2015	R248 On 05-November-15			Bond Future	8.77	100.3476	8.7714	100.3476	0.00
08/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	8986	10	8986	10	0.00
08/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	8862	10	8862	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
08/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	8739	10	8739	10	0.00
08/05/2015	R248 On 04-February-16			Bond Future	8.82	102.0876	8.8168	102.0876	0.00
08/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1801	1	1801	1	0.00
08/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	2005	1	2005	1	0.00
08/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1903	1	1903	1	0.00
08/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
08/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00