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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	2025 On 06-August-15			Bond Future	123.09	123.1134	123.0906	123.1134	16.00
05/08/2015	2025 On 06-August-15	120.99	Call	Bond Future	2101	2	2101	2	0.00
05/08/2015	2025 On 06-August-15	121.00	Call	Bond Future	2091	2	2091	2	0.00
05/08/2015	2025 On 06-August-15	121.01	Call	Bond Future	2081	2	2081	2	0.00
05/08/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 05-November-15			Bond Future	125.08	125.1024	125.0765	125.1024	38.00
05/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2067	2	2067	2	0.00
05/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2087	2	2087	2	0.00
05/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2077	2	2077	2	0.00
05/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 04-February-16			Bond Future	126.01	126.0418	126.0133	126.0418	0.00
05/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	23	0	23	0	0.00
05/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	3	0	3	0	0.00
05/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	13	0	13	0	0.00
05/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 06-August-15			Bond Future	8.65	95.3942	8.6457	95.3942	5,753.00
05/08/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 06-August-15	7.75	Put	Bond Future	7426	7	7426	7	0.00
05/08/2015	2030 On 06-August-15	7.76	Put	Bond Future	7339	7	7339	7	0.00
05/08/2015	2030 On 06-August-15	7.74	Put	Bond Future	7514	7	7514	7	0.00
05/08/2015	2030 On 05-November-15			Bond Future	8.71	96.9276	8.7051	96.9276	5,696.00
05/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1608	1	1608	1	0.00
05/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1529	1	1529	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
05/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1687	1	1687	1	0.00
05/08/2015	2030 On 04-February-16			Bond Future	8.76	94.5876	8.7571	94.5876	400.00
05/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	22	0	22	0	0.00
05/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	54	0	54	0	0.00
05/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	131	0	131	0	0.00
05/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 06-August-15			Bond Future	8.73	99.2245	8.7307	99.2245	1,579.00
05/08/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 06-August-15	8.50	Put	Bond Future	1973	2	1973	2	0.00
05/08/2015	2032 On 06-August-15	8.51	Put	Bond Future	1886	1	1886	1	0.00
05/08/2015	2032 On 06-August-15	8.49	Put	Bond Future	2060	2	2060	2	0.00
05/08/2015	2032 On 05-November-15			Bond Future	8.79	96.6643	8.7910	96.6643	1,579.00
05/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6914	7	6914	7	0.00
05/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7006	7	7006	7	0.00
05/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6822	6	6822	6	0.00
05/08/2015	2032 On 04-February-16			Bond Future	8.84	98.3272	8.8429	98.3272	0.00
05/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1266	1	1266	1	0.00
05/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1182	1	1182	1	0.00
05/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1099	1	1099	1	0.00
05/08/2015	2032 On 05-May-16			Bond Future	8.89	95.9326	8.8884	95.9326	0.00
05/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	898	1	898	1	0.00
05/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	818	1	818	1	0.00
05/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	977	1	977	1	0.00
05/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00

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05/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 06-August-15			Bond Future	8.86	97.2750	8.8557	97.2750	4,563.00
05/08/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 06-August-15	8.75	Put	Bond Future	989	1	989	1	0.00
05/08/2015	2037 On 06-August-15	8.76	Put	Bond Future	894	0	894	0	0.00
05/08/2015	2037 On 06-August-15	8.74	Put	Bond Future	1083	1	1083	1	0.00
05/08/2015	2037 On 05-November-15			Bond Future	8.91	98.8386	8.9121	98.8386	43,737.00
05/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8967	9	8967	9	0.00
05/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9072	9	9072	9	0.00
05/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8862	8	8862	8	0.00
05/08/2015	2037 On 04-February-16			Bond Future	8.96	96.2811	8.9621	96.2811	370.00
05/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1953	2	1953	2	0.00
05/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2047	2	2047	2	0.00
05/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1860	1	1860	1	0.00
05/08/2015	2037 On 05-May-16			Bond Future	9.01	98.0079	9.0073	98.0079	0.00
05/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	24	0	24	0	0.00
05/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	66	0	66	0	0.00
05/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	155	0	155	0	0.00
05/08/2015	2038 On 06-August-15			Bond Future	128.07	128.0934	128.0735	128.0934	2,548.00
05/08/2015	2038 On 06-August-15	127.99	Call	Bond Future	84	0	84	0	0.00
05/08/2015	2038 On 06-August-15	128.01	Call	Bond Future	64	0	64	0	0.00
05/08/2015	2038 On 06-August-15	128.00	Call	Bond Future	74	0	74	0	0.00

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05/08/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 05-November-15			Bond Future	130.14	130.1629	130.1398	130.1629	5,820.00
05/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3860	4	3860	4	0.00
05/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3870	4	3870	4	0.00
05/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3850	4	3850	4	0.00
05/08/2015	2038 On 04-February-16			Bond Future	131.01	131.0369	131.0113	131.0369	0.00
05/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	11	0	11	0	0.00
05/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	1	0	1	0	0.00
05/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	21	0	21	0	0.00
05/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 06-August-15			Bond Future	8.92	99.0602	8.9156	99.0602	8,205.00
05/08/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 06-August-15	8.74	Put	Bond Future	1807	1	1807	1	0.00
05/08/2015	2044 On 06-August-15	8.75	Put	Bond Future	1703	1	1703	1	0.00
05/08/2015	2044 On 06-August-15	8.76	Put	Bond Future	1599	1	1599	1	0.00
05/08/2015	2044 On 05-November-15			Bond Future	8.97	100.6524	8.9696	100.6524	14,593.00
05/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7686	7	7686	7	0.00
05/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7572	7	7572	7	0.00
05/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7800	7	7800	7	0.00
05/08/2015	2044 On 04-February-16			Bond Future	9.02	98.0009	9.0175	98.0009	0.00
05/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00

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05/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	74	0	74	0	0.00
05/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	273	0	273	0	0.00
05/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	173	0	173	0	0.00
05/08/2015	2044 On 05-May-16			Bond Future	9.06	99.7585	9.0608	99.7585	0.00
05/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	501	0	501	0	0.00
05/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	699	0	699	0	0.00
05/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	600	0	600	0	0.00
05/08/2015	2046 On 06-August-15			Bond Future	127.24	127.2587	127.2407	127.2587	5,589.00
05/08/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 06-August-15	128.99	Put	Bond Future	1749	2	1749	2	0.00
05/08/2015	2046 On 06-August-15	129.00	Put	Bond Future	1759	2	1759	2	0.00
05/08/2015	2046 On 06-August-15	129.01	Put	Bond Future	1769	2	1769	2	0.00
05/08/2015	2046 On 05-November-15			Bond Future	127.89	127.9061	127.8852	127.9061	6,062.00
05/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	5115	5	5115	5	0.00
05/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	5105	5	5105	5	0.00
05/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	5125	5	5125	5	0.00
05/08/2015	2046 On 04-February-16			Bond Future	130.09	130.1161	130.0925	130.1161	0.00
05/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2103	2	2103	2	0.00
05/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2093	2	2093	2	0.00
05/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2083	2	2083	2	0.00
05/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 06-August-15			Bond Future	136.21	136.2310	136.2115	136.2310	1,232.00
05/08/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00

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05/08/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 06-August-15	136.99	Put	Bond Future	779	1	779	1	0.00
05/08/2015	2050 On 06-August-15	137.00	Put	Bond Future	789	1	789	1	0.00
05/08/2015	2050 On 06-August-15	137.01	Put	Bond Future	799	1	799	1	0.00
05/08/2015	2050 On 05-November-15			Bond Future	138.41	138.4318	138.4089	138.4318	4,361.00
05/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6601	7	6601	7	0.00
05/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6591	7	6591	7	0.00
05/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6581	7	6581	7	0.00
05/08/2015	2050 On 04-February-16			Bond Future	139.26	139.2889	139.2631	139.2889	0.00
05/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1263	1	1263	1	0.00
05/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1253	1	1253	1	0.00
05/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1273	1	1273	1	0.00
05/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	AL37 On 06-August-15			Index Future	457.47	458.4330	457.4730	458.4330	26.00
05/08/2015	AL37 On 05-November-15			Index Future	464.90	465.8770	464.8990	465.8770	3.00
05/08/2015	AL37 On 04-February-16			Index Future	472.89	473.8850	472.8860	473.8850	0.00
05/08/2015	AL7T On 06-August-15			Index Future	540.16	542.1990	540.1570	542.1990	0.00
05/08/2015	AL7T On 05-November-15			Index Future	548.93	551.0030	548.9250	551.0030	1.00
05/08/2015	AL7T On 04-February-16			Index Future	558.36	560.4740	558.3560	560.4740	0.00
05/08/2015	ALBI On 06-August-15			Index Future	493.73	495.4960	493.7320	495.4960	4.00
05/08/2015	ALBI On 05-November-15			Index Future	501.75	503.5420	501.7450	503.5420	458.00
05/08/2015	ALBI On 04-February-16			Index Future	510.37	512.1970	510.3660	512.1970	152.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	ALBI On 05-May-16			Index Future	519.50	521.3690	519.5000	521.3690	0.00
05/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/08/2015	EL28 On 06-August-15			Bond Future	127.43	127.4451	127.4290	127.4451	0.00
05/08/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2419	2	2419	2	0.00
05/08/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2429	2	2429	2	0.00
05/08/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2439	2	2439	2	0.00
05/08/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 05-November-15			Bond Future	127.93	127.9482	127.9289	127.9482	0.00
05/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	939	1	939	1	0.00
05/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	919	1	919	1	0.00
05/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	929	1	929	1	0.00
05/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 04-February-16			Bond Future	130.14	130.1592	130.1374	130.1592	0.00
05/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1147	1	1147	1	0.00
05/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1137	1	1137	1	0.00
05/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1127	1	1127	1	0.00
05/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 06-August-15			Bond Future	9.75	84.4136	9.7460	84.4136	6,396.00
05/08/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1135	1	1135	1	0.00
05/08/2015	ES33 On 06-August-15	9.61	Put	Bond Future	988	1	988	1	0.00
05/08/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1061	1	1061	1	0.00
05/08/2015	ES33 On 05-November-15			Bond Future	9.83	81.9831	9.8339	81.9831	6,441.00
05/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6253	6	6253	6	0.00
05/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6174	6	6174	6	0.00
05/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6332	6	6332	6	0.00
05/08/2015	ES33 On 04-February-16			Bond Future	9.92	83.3933	9.9165	83.3933	0.00
05/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	511	1	511	1	0.00
05/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	649	1	649	1	0.00
05/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	580	1	580	1	0.00
05/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 05-May-16			Bond Future	9.99	81.0973	9.9914	81.0973	0.00
05/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	128	0	128	0	0.00
05/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	59	0	59	0	0.00
05/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	10	0	10	0	0.00
05/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	GOVI On 06-August-15			GOVI	490.04	491.7280	490.0430	491.7280	38.00
05/08/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 06-August-15	500.00	Put	GOVI	99570	8	99570	8	0.00
05/08/2015	GOVI On 06-August-15	500.01	Put	GOVI	99670	8	99670	8	0.00
05/08/2015	GOVI On 06-August-15	499.99	Put	GOVI	99470	8	99470	8	0.00
05/08/2015	GOVI On 05-November-15			GOVI	498.00	499.7140	497.9970	499.7140	441.00
05/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	320030	30	320030	30	0.00
05/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	319930	30	319930	30	0.00
05/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	320130	30	320130	30	0.00
05/08/2015	GOVI On 04-February-16			GOVI	506.55	508.3030	506.5530	508.3030	26.00
05/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	54370	4	54370	4	0.00
05/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	54570	4	54570	4	0.00
05/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	54470	4	54470	4	0.00
05/08/2015	GOVI On 05-May-16			GOVI	515.62	517.4050	515.6190	517.4050	0.00
05/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	23710	1	23710	1	0.00
05/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	23810	1	23810	1	0.00
05/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	23910	1	23910	1	0.00
05/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/08/2015	IGOV On 06-August-15			Index Future	232.29	232.2990	232.2890	232.2990	209.00
05/08/2015	IGOV On 05-November-15			Index Future	236.08	236.0910	236.0780	236.0910	973.00
05/08/2015	IGOV On 04-February-16			Index Future	240.15	240.1680	240.1540	240.1680	82.00
05/08/2015	IGOV On 05-May-16			Index Future	244.47	244.4860	244.4710	244.4860	0.00
05/08/2015	ILBI On 06-August-15			Index Future	629.44	629.4440	629.4410	629.4440	2.00
05/08/2015	ILBI On 05-November-15			Index Future	639.82	639.8260	639.8190	639.8260	0.00
05/08/2015	ILBI On 04-February-16			Index Future	650.81	650.8220	650.8130	650.8220	159.00
05/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
05/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
05/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
05/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
05/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
05/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
05/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
05/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
05/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
05/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00

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05/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
05/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
05/08/2015	R023 On 06-August-15			Bond Future	8.14	101.6067	8.1358	101.6067	7,044.00
05/08/2015	R023 On 06-August-15	8.24	Call	Bond Future	580	1	580	1	0.00
05/08/2015	R023 On 06-August-15	9.07	Call	Bond Future	4961	5	4961	5	0.00
05/08/2015	R023 On 06-August-15	8.25	Call	Bond Future	631	1	631	1	0.00
05/08/2015	R023 On 06-August-15	8.26	Call	Bond Future	683	1	683	1	0.00
05/08/2015	R023 On 06-August-15	8.24	Put	Bond Future	10	0	10	0	0.00
05/08/2015	R023 On 06-August-15	8.26	Put	Bond Future	5	0	5	0	0.00
05/08/2015	R023 On 06-August-15	8.25	Put	Bond Future	7	0	7	0	0.00
05/08/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
05/08/2015	R023 On 05-November-15			Bond Future	8.21	99.3158	8.2076	99.3158	18,140.00
05/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	945	1	945	1	0.00
05/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	987	1	987	1	0.00
05/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	966	1	966	1	0.00
05/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	2081	2	2081	2	0.00
05/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	2047	2	2047	2	0.00
05/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	2114	2	2114	2	0.00
05/08/2015	R023 On 04-February-16			Bond Future	8.27	101.0240	8.2696	101.0240	1,050.00
05/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1376	2	1376	2	0.00
05/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1334	1	1334	1	0.00
05/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1355	1	1355	1	0.00
05/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2794	3	2794	3	0.00
05/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2762	3	2762	3	0.00
05/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2731	3	2731	3	0.00
05/08/2015	R023 On 05-May-16			Bond Future	8.31	98.9055	8.3145	98.9055	0.00
05/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2249	2	2249	2	0.00
05/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2224	2	2224	2	0.00
05/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2199	2	2199	2	0.00
05/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2548	2	2548	2	0.00
05/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2523	2	2523	2	0.00
05/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2574	2	2574	2	0.00
05/08/2015	R186 On 06-August-15			Bond Future	8.26	118.2315	8.2607	118.2315	17,078.00
05/08/2015	R186 On 06-August-15	8.50	Call	Bond Future	1910	2	1910	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
05/08/2015	R186 On 06-August-15	7.65	Call	Bond Future	0	0	0	0	75.00
05/08/2015	R186 On 06-August-15	7.85	Call	Bond Future	0	0	0	0	20.00
05/08/2015	R186 On 06-August-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R186 On 06-August-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R186 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R186 On 06-August-15	8.35	Call	Bond Future	746	1	746	1	20.00
05/08/2015	R186 On 06-August-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R186 On 06-August-15	8.45	Call	Bond Future	1515	2	1515	2	0.00
05/08/2015	R186 On 06-August-15	8.05	Call	Bond Future	0	0	0	0	75.00
05/08/2015	R186 On 06-August-15	8.55	Call	Bond Future	2304	3	2304	3	0.00
05/08/2015	R186 On 06-August-15	8.90	Call	Bond Future	5009	5	5009	5	0.00
05/08/2015	R186 On 06-August-15	8.46	Call	Bond Future	1594	2	1594	2	0.00
05/08/2015	R186 On 06-August-15	8.68	Call	Bond Future	3319	4	3319	4	0.00
05/08/2015	R186 On 06-August-15	7.85	Put	Bond Future	3382	3	3382	3	0.00
05/08/2015	R186 On 06-August-15	8.01	Put	Bond Future	2049	2	2049	2	0.00
05/08/2015	R186 On 06-August-15	8.35	Put	Bond Future	28	0	28	0	0.00
05/08/2015	R186 On 06-August-15	7.75	Put	Bond Future	4226	4	4226	4	0.00
05/08/2015	R186 On 06-August-15	8.45	Put	Bond Future	1	0	1	0	4,229.00
05/08/2015	R186 On 06-August-15	7.99	Put	Bond Future	2214	2	2214	2	0.00
05/08/2015	R186 On 06-August-15	8.05	Put	Bond Future	1719	1	1719	1	0.00
05/08/2015	R186 On 06-August-15	7.65	Put	Bond Future	5078	5	5078	5	0.00
05/08/2015	R186 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	5,229.00
05/08/2015	R186 On 06-August-15	8.68	Put	Bond Future	0	0	0	0	20.00
05/08/2015	R186 On 06-August-15	8.46	Put	Bond Future	0	0	0	0	75.00
05/08/2015	R186 On 06-August-15	8.00	Put	Bond Future	2132	2	2132	2	0.00
05/08/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
05/08/2015	R186 On 06-August-15	8.55	Put	Bond Future	0	0	0	0	7,229.00
05/08/2015	R186 On 05-November-15			Bond Future	8.32	120.1318	8.3209	120.1318	32,717.00
05/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1937	2	1937	2	0.00
05/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2807	3	2807	3	0.00
05/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1865	2	1865	2	0.00
05/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4899	5	4899	5	0.00
05/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5793	6	5793	6	0.00
05/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2370	3	2370	3	843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	853	1	853	1	674.00
05/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	611	1	611	1	169.00
05/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1973	2	1973	2	0.00
05/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	644	1	644	1	1,200.00
05/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2011	2	2011	2	0.00
05/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3039	3	3039	3	0.00
05/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3281	4	3281	4	0.00
05/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2667	2	2667	2	1,090.00
05/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4578	4	4578	4	0.00
05/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5416	5	5416	5	0.00
05/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1792	2	1792	2	6,308.00
05/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2579	2	2579	2	0.00
05/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2140	2	2140	2	9,430.00
05/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2494	2	2494	2	0.00
05/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1634	1	1634	1	4,666.00
05/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1488	1	1488	1	4,667.00
05/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	815	1	815	1	843.00
05/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5282	5	5282	5	0.00
05/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2536	2	2536	2	8,690.00
05/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	588	0	588	0	2,600.00
05/08/2015	R186 On 04-February-16			Bond Future	8.37	116.8990	8.3704	116.8990	6,262.00
05/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	733	1	733	1	0.00
05/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	718	1	718	1	0.00
05/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	703	1	703	1	0.00
05/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7742	7	7742	7	0.00
05/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7673	7	7673	7	0.00
05/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7811	7	7811	7	0.00
05/08/2015	R186 On 05-May-16			Bond Future	8.41	118.9949	8.4115	118.9949	0.00
05/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3517	4	3517	4	0.00
05/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3556	4	3556	4	0.00
05/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3479	4	3479	4	0.00
05/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1313	1	1313	1	0.00
05/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4101	4	4101	4	0.00
05/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4024	4	4024	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
05/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8039	8	8039	8	0.00
05/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4062	4	4062	4	0.00
05/08/2015	R186 On 04-August-16			Bond Future	8.45	115.8591	8.4536	115.8591	0.00
05/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	271	1	271	1	0.00
05/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	419	1	419	1	0.00
05/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	345	1	345	1	0.00
05/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 06-August-15			Bond Future	293.50	293.5523	293.4984	293.5523	929.00
05/08/2015	R197 On 06-August-15	288.01	Call	Bond Future	5488	6	5488	6	0.00
05/08/2015	R197 On 06-August-15	288.00	Call	Bond Future	5498	6	5498	6	0.00
05/08/2015	R197 On 06-August-15	287.99	Call	Bond Future	5508	6	5508	6	0.00
05/08/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 05-November-15			Bond Future	298.23	298.2950	298.2338	298.2950	927.00
05/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3244	3	3244	3	0.00
05/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3224	3	3224	3	0.00
05/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3234	3	3234	3	0.00
05/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 04-February-16			Bond Future	297.03	297.0933	297.0260	297.0933	0.00
05/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	36	0	36	0	0.00
05/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	16	0	16	0	0.00
05/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	26	0	26	0	0.00
05/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 06-August-15			Bond Future	238.52	238.5592	238.5222	238.5592	345.00
05/08/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	R202 On 06-August-15	239.99	Put	Bond Future	1468	1	1468	1	0.00
05/08/2015	R202 On 06-August-15	240.00	Put	Bond Future	1478	1	1478	1	0.00
05/08/2015	R202 On 06-August-15	240.01	Put	Bond Future	1488	1	1488	1	0.00
05/08/2015	R202 On 05-November-15			Bond Future	242.37	242.4136	242.3703	242.4136	52,921.00
05/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3620	4	3620	4	0.00
05/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3640	4	3640	4	0.00
05/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3630	4	3630	4	0.00
05/08/2015	R202 On 04-February-16			Bond Future	243.18	243.2260	243.1780	243.2260	0.00
05/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3188	3	3188	3	0.00
05/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3178	3	3178	3	0.00
05/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3168	3	3168	3	0.00
05/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R203 On 06-August-15			Bond Future	7.27	105.3274	7.2713	105.3274	16,356.00
05/08/2015	R203 On 06-August-15	7.84	Call	Bond Future	1092	1	1092	1	0.00
05/08/2015	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R203 On 06-August-15	6.76	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R203 On 06-August-15	6.75	Put	Bond Future	1014	1	1014	1	0.00
05/08/2015	R203 On 06-August-15	6.76	Put	Bond Future	995	1	995	1	0.00
05/08/2015	R203 On 06-August-15	6.74	Put	Bond Future	1034	1	1034	1	0.00
05/08/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
05/08/2015	R203 On 05-November-15			Bond Future	7.37	102.8542	7.3722	102.8542	14,092.00
05/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	3	0	3	0	0.00
05/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	3	0	3	0	0.00
05/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	3	0	3	0	0.00
05/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2394	2	2394	2	0.00
05/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2411	2	2411	2	0.00
05/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2376	2	2376	2	0.00
05/08/2015	R203 On 04-February-16			Bond Future	7.45	104.6234	7.4466	104.6234	0.00

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05/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	315	0	315	0	0.00
05/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	303	0	303	0	0.00
05/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	309	0	309	0	0.00
05/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	612	1	612	1	0.00
05/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	594	1	594	1	0.00
05/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	603	1	603	1	0.00
05/08/2015	R203 On 05-May-16			Bond Future	7.48	102.3288	7.4798	102.3288	0.00
05/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	388	0	388	0	0.00
05/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	399	0	399	0	0.00
05/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	394	0	394	0	0.00
05/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	679	1	679	1	0.00
05/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	693	1	693	1	0.00
05/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	686	1	686	1	0.00
05/08/2015	R204 On 06-August-15			Bond Future	7.60	102.4778	7.5961	102.4778	4,023.00
05/08/2015	R204 On 06-August-15	8.41	Call	Bond Future	2357	3	2357	3	0.00
05/08/2015	R204 On 06-August-15	7.74	Call	Bond Future	423	1	423	1	0.00
05/08/2015	R204 On 06-August-15	7.76	Call	Bond Future	480	1	480	1	0.00
05/08/2015	R204 On 06-August-15	7.75	Call	Bond Future	451	1	451	1	0.00
05/08/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
05/08/2015	R204 On 06-August-15	7.75	Put	Bond Future	1	0	1	0	0.00
05/08/2015	R204 On 06-August-15	7.74	Put	Bond Future	1	0	1	0	0.00
05/08/2015	R204 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R204 On 05-November-15			Bond Future	7.69	104.1250	7.6875	104.1250	14,817.00
05/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	5	0	5	0	0.00
05/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	5	0	5	0	0.00
05/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	5	0	5	0	0.00
05/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	4009	4	4009	4	0.00
05/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	4037	4	4037	4	0.00
05/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4066	4	4066	4	0.00
05/08/2015	R204 On 04-February-16			Bond Future	7.76	101.8784	7.7577	101.8784	0.00
05/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	555	1	555	1	0.00
05/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	546	1	546	1	0.00
05/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	536	1	536	1	0.00
05/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1202	1	1202	1	0.00

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05/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1186	1	1186	1	0.00
05/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1217	1	1217	1	0.00
05/08/2015	R204 On 05-May-16			Bond Future	7.81	103.7049	7.8097	103.7049	0.00
05/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	989	1	989	1	0.00
05/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	977	1	977	1	0.00
05/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	966	1	966	1	0.00
05/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1117	1	1117	1	0.00
05/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1129	1	1129	1	0.00
05/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1105	1	1105	1	0.00
05/08/2015	R207 On 06-August-15			Bond Future	7.81	98.6824	7.8060	98.6824	2,090.00
05/08/2015	R207 On 06-August-15	7.74	Call	Bond Future	20	0	20	0	0.00
05/08/2015	R207 On 06-August-15	7.76	Call	Bond Future	34	0	34	0	0.00
05/08/2015	R207 On 06-August-15	7.75	Call	Bond Future	26	0	26	0	0.00
05/08/2015	R207 On 06-August-15	7.46	Call	Bond Future	0	0	0	0	70.00
05/08/2015	R207 On 06-August-15	7.74	Put	Bond Future	260	0	260	0	0.00
05/08/2015	R207 On 06-August-15	7.46	Put	Bond Future	1268	1	1268	1	0.00
05/08/2015	R207 On 06-August-15	7.76	Put	Bond Future	202	0	202	0	0.00
05/08/2015	R207 On 06-August-15	7.75	Put	Bond Future	230	0	230	0	0.00
05/08/2015	R207 On 05-November-15			Bond Future	7.89	100.2686	7.8871	100.2686	37,422.00
05/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	658	1	658	1	0.00
05/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	687	1	687	1	0.00
05/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	673	1	673	1	0.00
05/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	368	0	368	0	19.00
05/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	304	0	304	0	53.00
05/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1168	1	1168	1	0.00
05/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1148	1	1148	1	0.00
05/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1718	2	1718	2	0.00
05/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1128	1	1128	1	0.00
05/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1900	2	1900	2	0.00
05/08/2015	R207 On 04-February-16			Bond Future	7.95	98.3510	7.9533	98.3510	0.00
05/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	329	0	329	0	43.00
05/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	519	1	519	1	0.00
05/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	540	1	540	1	0.00
05/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	529	1	529	1	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2027	2	2027	2	0.00
05/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	2004	2	2004	2	0.00
05/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2051	2	2051	2	0.00
05/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2597	2	2597	2	0.00
05/08/2015	R207 On 05-May-16			Bond Future	8.01	100.1143	8.0098	100.1143	0.00
05/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1196	1	1196	1	0.00
05/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1168	1	1168	1	0.00
05/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	811	1	811	1	43.00
05/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1182	1	1182	1	0.00
05/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1677	2	1677	2	0.00
05/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1661	2	1661	2	0.00
05/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2213	2	2213	2	0.00
05/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1694	2	1694	2	0.00
05/08/2015	R207 On 04-August-16			Bond Future	8.07	98.2928	8.0702	98.2928	0.00
05/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	233	0	233	0	0.00
05/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	204	0	204	0	0.00
05/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	175	0	175	0	0.00
05/08/2015	R208 On 06-August-15			Bond Future	7.93	97.3986	7.9309	97.3986	21,662.00
05/08/2015	R208 On 06-August-15	8.00	Call	Bond Future	322	1	322	1	0.00
05/08/2015	R208 On 06-August-15	8.01	Call	Bond Future	359	1	359	1	0.00
05/08/2015	R208 On 06-August-15	8.85	Call	Bond Future	3880	4	3880	4	0.00
05/08/2015	R208 On 06-August-15	7.99	Call	Bond Future	286	1	286	1	0.00
05/08/2015	R208 On 06-August-15	7.99	Put	Bond Future	31	0	31	0	0.00
05/08/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
05/08/2015	R208 On 06-August-15	8.01	Put	Bond Future	17	0	17	0	0.00
05/08/2015	R208 On 06-August-15	8.00	Put	Bond Future	23	0	23	0	0.00
05/08/2015	R208 On 05-November-15			Bond Future	8.01	95.5645	8.0056	95.5645	40,209.00
05/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2361	3	2361	3	0.00
05/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	639	1	639	1	0.00
05/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	624	1	624	1	0.00
05/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	654	1	654	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
05/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	410	0	410	0	2,200.00
05/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1711	2	1711	2	0.00
05/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1684	2	1684	2	0.00
05/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1739	2	1739	2	0.00
05/08/2015	R208 On 04-February-16			Bond Future	8.07	97.2084	8.0656	97.2084	0.00
05/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	917	1	917	1	0.00
05/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	902	1	902	1	0.00
05/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	932	1	932	1	0.00
05/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2217	2	2217	2	0.00
05/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2191	2	2191	2	0.00
05/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2165	2	2165	2	0.00
05/08/2015	R208 On 05-May-16			Bond Future	8.11	95.5493	8.1140	95.5493	0.00
05/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1547	2	1547	2	0.00
05/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1565	2	1565	2	0.00
05/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1584	2	1584	2	0.00
05/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	2004	2	2004	2	0.00
05/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1985	2	1985	2	0.00
05/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2025	2	2025	2	0.00
05/08/2015	R209 On 06-August-15			Bond Future	8.79	78.5986	8.7907	78.5986	18,194.00
05/08/2015	R209 On 06-August-15	9.90	Call	Bond Future	7846	8	7846	8	0.00
05/08/2015	R209 On 06-August-15	8.99	Call	Bond Future	1510	2	1510	2	0.00
05/08/2015	R209 On 06-August-15	9.16	Call	Bond Future	2760	3	2760	3	0.00
05/08/2015	R209 On 06-August-15	9.00	Call	Bond Future	1584	2	1584	2	0.00
05/08/2015	R209 On 06-August-15	8.71	Call	Bond Future	41	0	41	0	640.00
05/08/2015	R209 On 06-August-15	9.01	Call	Bond Future	1658	2	1658	2	0.00
05/08/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
05/08/2015	R209 On 06-August-15	9.00	Put	Bond Future	1	0	1	0	0.00
05/08/2015	R209 On 06-August-15	9.16	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R209 On 06-August-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R209 On 06-August-15	8.71	Put	Bond Future	665	0	665	0	0.00
05/08/2015	R209 On 06-August-15	8.99	Put	Bond Future	1	0	1	0	0.00
05/08/2015	R209 On 05-November-15			Bond Future	8.84	76.7141	8.8443	76.7141	24,850.00
05/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4090	4	4090	4	0.00
05/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	328	0	328	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
05/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1196	1	1196	1	900.00
05/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3645	4	3645	4	0.00
05/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	348	0	348	0	0.00
05/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	338	0	338	0	0.00
05/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7192	7	7192	7	0.00
05/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3884	4	3884	4	0.00
05/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1098	1	1098	1	900.00
05/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7270	7	7270	7	0.00
05/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1301	1	1301	1	640.00
05/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7116	7	7116	7	0.00
05/08/2015	R209 On 04-February-16			Bond Future	8.89	78.0338	8.8904	78.0338	400.00
05/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2733	3	2733	3	0.00
05/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2767	3	2767	3	0.00
05/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2801	3	2801	3	0.00
05/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6045	6	6045	6	0.00
05/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3793	4	3793	4	0.00
05/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3879	4	3879	4	0.00
05/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1522	1	1522	1	2,200.00
05/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3836	4	3836	4	0.00
05/08/2015	R209 On 05-May-16			Bond Future	8.93	76.2832	8.9308	76.2832	0.00
05/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4170	4	4170	4	0.00
05/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4210	4	4210	4	0.00
05/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4133	4	4133	4	0.00
05/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3622	3	3622	3	0.00
05/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3656	4	3656	4	0.00
05/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3692	4	3692	4	0.00
05/08/2015	R210 On 06-August-15			Bond Future	182.60	182.6303	182.5978	182.6303	751.00
05/08/2015	R210 On 06-August-15	178.99	Call	Bond Future	3608	4	3608	4	0.00
05/08/2015	R210 On 06-August-15	179.01	Call	Bond Future	3588	4	3588	4	0.00
05/08/2015	R210 On 06-August-15	179.00	Call	Bond Future	3598	4	3598	4	0.00
05/08/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 05-November-15			Bond Future	183.41	183.4458	183.4088	183.4458	1,698.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1409	1	1409	1	0.00
05/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1399	1	1399	1	0.00
05/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1419	1	1419	1	0.00
05/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 04-February-16			Bond Future	186.57	186.6155	186.5747	186.6155	0.00
05/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1585	2	1585	2	0.00
05/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1575	2	1575	2	0.00
05/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1565	2	1565	2	0.00
05/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 06-August-15			Bond Future	134.33	134.3656	134.3307	134.3656	1,120.00
05/08/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 06-August-15	135.00	Put	Bond Future	669	1	669	1	0.00
05/08/2015	R211 On 06-August-15	134.99	Put	Bond Future	659	1	659	1	0.00
05/08/2015	R211 On 06-August-15	135.01	Put	Bond Future	679	1	679	1	0.00
05/08/2015	R211 On 05-November-15			Bond Future	136.50	136.5365	136.4980	136.5365	0.00
05/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1508	2	1508	2	0.00
05/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1498	2	1498	2	0.00
05/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1488	2	1488	2	0.00
05/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 04-February-16			Bond Future	137.16	137.1990	137.1576	137.1990	1,120.00
05/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1832	2	1832	2	0.00
05/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1852	2	1852	2	0.00
05/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1842	2	1842	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
05/08/2015	R212 On 06-August-15			Bond Future	141.36	141.3859	141.3586	141.3859	1,045.00
05/08/2015	R212 On 06-August-15	140.99	Call	Bond Future	369	0	369	0	0.00
05/08/2015	R212 On 06-August-15	141.00	Call	Bond Future	359	0	359	0	0.00
05/08/2015	R212 On 06-August-15	141.01	Call	Bond Future	349	0	349	0	0.00
05/08/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 05-November-15			Bond Future	143.64	143.6702	143.6393	143.6702	928.00
05/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2361	2	2361	2	0.00
05/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2371	2	2371	2	0.00
05/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2351	2	2351	2	0.00
05/08/2015	R212 On 04-February-16			Bond Future	144.26	144.2904	144.2566	144.2904	0.00
05/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1743	2	1743	2	0.00
05/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1753	2	1753	2	0.00
05/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1733	2	1733	2	0.00
05/08/2015	R213 On 06-August-15			Bond Future	8.67	89.4089	8.6707	89.4089	3,414.00
05/08/2015	R213 On 06-August-15	8.49	Call	Bond Future	1	0	1	0	0.00
05/08/2015	R213 On 06-August-15	8.51	Call	Bond Future	3	0	3	0	0.00
05/08/2015	R213 On 06-August-15	8.50	Call	Bond Future	2	0	2	0	0.00
05/08/2015	R213 On 06-August-15	8.50	Put	Bond Future	1312	1	1312	1	0.00
05/08/2015	R213 On 06-August-15	8.49	Put	Bond Future	1389	1	1389	1	0.00
05/08/2015	R213 On 06-August-15	8.51	Put	Bond Future	1235	1	1235	1	0.00
05/08/2015	R213 On 05-November-15			Bond Future	8.73	87.3017	8.7304	87.3017	19,120.00
05/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	205	0	205	0	0.00
05/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	219	0	219	0	0.00
05/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	212	0	212	0	0.00
05/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8097	8	8097	8	0.00
05/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7942	8	7942	8	0.00

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05/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8019	8	8019	8	0.00
05/08/2015	R213 On 04-February-16			Bond Future	8.78	88.8032	8.7835	88.8032	0.00
05/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3047	3	3047	3	0.00
05/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3084	3	3084	3	0.00
05/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3011	3	3011	3	0.00
05/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3295	3	3295	3	0.00
05/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3258	3	3258	3	0.00
05/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3333	3	3333	3	0.00
05/08/2015	R213 On 05-May-16			Bond Future	8.83	86.8459	8.8251	86.8459	0.00
05/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3494	4	3494	4	0.00
05/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3529	4	3529	4	0.00
05/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3565	4	3565	4	0.00
05/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4080	4	4080	4	0.00
05/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4119	4	4119	4	0.00
05/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4042	4	4042	4	0.00
05/08/2015	R214 On 06-August-15			Bond Future	8.84	79.7640	8.8356	79.7640	12,220.00
05/08/2015	R214 On 06-August-15	8.74	Call	Bond Future	29	0	29	0	0.00
05/08/2015	R214 On 06-August-15	8.75	Call	Bond Future	38	0	38	0	0.00
05/08/2015	R214 On 06-August-15	8.76	Call	Bond Future	50	0	50	0	0.00
05/08/2015	R214 On 06-August-15	8.74	Put	Bond Future	812	1	812	1	0.00
05/08/2015	R214 On 06-August-15	8.75	Put	Bond Future	739	1	739	1	0.00
05/08/2015	R214 On 06-August-15	8.76	Put	Bond Future	668	0	668	0	0.00
05/08/2015	R214 On 05-November-15			Bond Future	8.89	77.7549	8.8889	77.7549	12,095.00
05/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	325	0	325	0	0.00
05/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	315	0	315	0	0.00
05/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	306	0	306	0	0.00
05/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8127	8	8127	8	0.00
05/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8042	8	8042	8	0.00
05/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7958	8	7958	8	0.00
05/08/2015	R214 On 04-February-16			Bond Future	8.94	79.0923	8.9365	79.0923	4,620.00
05/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	877	1	877	1	0.00
05/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	894	1	894	1	0.00
05/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	861	1	861	1	0.00
05/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8892	9	8892	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8969	9	8969	9	0.00
05/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9047	9	9047	9	0.00
05/08/2015	R214 On 05-May-16			Bond Future	8.97	77.2145	8.9742	77.2145	0.00
05/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4228	4	4228	4	0.00
05/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4308	5	4308	5	0.00
05/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4267	5	4267	5	0.00
05/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4064	4	4064	4	0.00
05/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4026	4	4026	4	0.00
05/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4103	4	4103	4	0.00
05/08/2015	R248 On 06-August-15			Bond Future	8.91	102.7136	8.9107	102.7136	9,613.00
05/08/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 06-August-15	8.76	Put	Bond Future	1590	1	1590	1	0.00
05/08/2015	R248 On 06-August-15	8.74	Put	Bond Future	1805	1	1805	1	0.00
05/08/2015	R248 On 06-August-15	8.75	Put	Bond Future	1697	1	1697	1	0.00
05/08/2015	R248 On 05-November-15			Bond Future	8.97	99.9342	8.9658	99.9342	47,865.00
05/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11023	11	11023	11	0.00
05/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10899	10	10899	10	0.00
05/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10776	10	10776	10	0.00
05/08/2015	R248 On 04-February-16			Bond Future	9.02	101.6530	9.0155	101.6530	0.00
05/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	158	0	158	0	0.00
05/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	56	0	56	0	0.00
05/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	261	0	261	0	0.00
05/08/2015	R248 On 05-May-16			Bond Future	9.06	99.0390	9.0552	99.0390	0.00
05/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	560	0	560	0	0.00
05/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	662	0	662	0	0.00
05/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	458	0	458	0	0.00