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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	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
08/04/2015	2025 On 07-May-15			Bond Future	119.55	118.9779	119.5471	118.9779	16.00
08/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	1443	2	1443	2	0.00
08/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	1463	2	1463	2	0.00
08/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	1453	2	1453	2	0.00
08/04/2015	2025 On 06-August-15			Bond Future	120.30	119.7244	120.3003	119.7244	0.00
08/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	700	1	700	1	0.00
08/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	710	1	710	1	0.00
08/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	690	1	690	1	0.00
08/04/2015	2030 On 07-May-15			Bond Future	7.99	101.6592	7.9923	101.6592	7,046.00
08/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	6131	6	6131	6	0.00
08/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	6288	6	6288	6	0.00
08/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	6209	6	6209	6	0.00
08/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2030 On 06-August-15			Bond Future	8.04	99.2756	8.0418	99.2756	0.00
08/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	2593	3	2593	3	0.00
08/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	2418	3	2418	3	0.00
08/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	2506	3	2506	3	0.00
08/04/2015	2032 On 07-May-15			Bond Future	8.10	101.6703	8.0963	101.6703	126.00
08/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	3535	3	3535	3	0.00
08/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	3710	3	3710	3	0.00
08/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	3622	3	3622	3	0.00
08/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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08/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 06-August-15			Bond Future	8.14	103.2952	8.1433	103.2952	0.00
08/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	3255	3	3255	3	0.00
08/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	3169	2	3169	2	0.00
08/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	3082	2	3082	2	0.00
08/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 05-November-15			Bond Future	8.18	100.8447	8.1808	100.8447	0.00
08/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	1643	2	1643	2	0.00
08/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	1735	2	1735	2	0.00
08/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	1551	2	1551	2	0.00
08/04/2015	2037 On 07-May-15			Bond Future	8.20	104.6133	8.2015	104.6133	32,365.00
08/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	7650	7	7650	7	0.00
08/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	7832	7	7832	7	0.00
08/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	7741	7	7741	7	0.00
08/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 06-August-15			Bond Future	8.25	102.0265	8.2490	102.0265	1,954.00
08/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	4909	4	4909	4	0.00
08/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	4815	4	4815	4	0.00
08/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	5003	4	5003	4	0.00
08/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 05-November-15			Bond Future	8.28	103.7118	8.2841	103.7118	0.00
08/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	2927	4	2927	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
08/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	3032	4	3032	4	0.00
08/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	2822	4	2822	4	0.00
08/04/2015	2038 On 07-May-15			Bond Future	128.97	129.0401	128.9699	129.0401	2,657.00
08/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	1980	2	1980	2	0.00
08/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	1960	2	1960	2	0.00
08/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	1970	2	1970	2	0.00
08/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2038 On 06-August-15			Bond Future	129.73	129.8028	129.7285	129.8028	0.00
08/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	1738	2	1738	2	0.00
08/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	1718	2	1718	2	0.00
08/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	1728	2	1728	2	0.00
08/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 07-May-15			Bond Future	8.26	107.0011	8.2556	107.0011	9,496.00
08/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	7960	7	7960	7	0.00
08/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	7860	7	7860	7	0.00
08/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	8060	7	8060	7	0.00
08/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 06-August-15			Bond Future	8.30	104.3272	8.3007	104.3272	0.00
08/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	4774	4	4774	4	0.00
08/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	4983	4	4983	4	0.00
08/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	4879	4	4879	4	0.00
08/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 05-November-15			Bond Future	8.33	106.0506	8.3341	106.0506	0.00
08/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
08/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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08/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	950	2	950	2	0.00
08/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	836	2	836	2	0.00
08/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	1063	2	1063	2	0.00
08/04/2015	2046 On 07-May-15			Bond Future	129.16	128.0787	129.1607	128.0787	5,889.00
08/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2171	1	2171	1	0.00
08/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2151	1	2151	1	0.00
08/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2161	1	2161	1	0.00
08/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2046 On 06-August-15			Bond Future	131.23	130.1363	131.2333	130.1363	0.00
08/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	2243	1	2243	1	0.00
08/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	2223	1	2223	1	0.00
08/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	2233	1	2233	1	0.00
08/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2050 On 07-May-15			Bond Future	139.72	138.4245	139.7201	138.4245	2,753.00
08/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4710	3	4710	3	0.00
08/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4730	3	4730	3	0.00
08/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4720	3	4720	3	0.00
08/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2050 On 06-August-15			Bond Future	140.50	139.1898	140.5032	139.1898	0.00
08/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3503	2	3503	2	0.00
08/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3513	2	3513	2	0.00
08/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3493	2	3493	2	0.00
08/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	AL12 On 07-May-15			Index Future	569.89	565.7790	569.8930	565.7790	0.00
08/04/2015	AL37 On 07-May-15			Index Future	460.66	459.9030	460.6560	459.9030	122.00
08/04/2015	AL37 On 06-August-15			Index Future	467.93	467.1710	467.9310	467.1710	0.00
08/04/2015	AL7T On 07-May-15			Index Future	552.17	549.7730	552.1660	549.7730	3.00
08/04/2015	AL7T On 06-August-15			Index Future	560.89	558.4620	560.8860	558.4620	0.00
08/04/2015	ALBI On 07-May-15			Index Future	505.13	502.9140	505.1330	502.9140	573.00
08/04/2015	ALBI On 06-August-15			Index Future	513.11	510.8620	513.1110	510.8620	10.00
08/04/2015	ALBI On 05-November-15			Index Future	521.67	519.3780	521.6670	519.3780	0.00
08/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/04/2015	EL28 On 07-May-15			Bond Future	123.18	122.8355	123.1835	122.8355	0.00
08/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1816	2	1816	2	0.00
08/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1806	2	1806	2	0.00
08/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1826	2	1826	2	0.00
08/04/2015	EL28 On 06-August-15			Bond Future	125.16	124.8093	125.1603	124.8093	0.00
08/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	150	0	150	0	0.00
08/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	160	0	160	0	0.00
08/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	170	0	170	0	0.00
08/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 07-May-15			Bond Future	9.11	86.2935	9.1142	86.2935	6,576.00
08/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4867	4	4867	4	0.00
08/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4723	4	4723	4	0.00
08/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4795	4	4795	4	0.00
08/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 06-August-15			Bond Future	9.19	87.6727	9.1874	87.6727	0.00
08/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3115	2	3115	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
08/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3042	2	3042	2	0.00
08/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3188	3	3188	3	0.00
08/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 05-November-15			Bond Future	9.25	85.3320	9.2527	85.3320	0.00
08/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1970	3	1970	3	0.00
08/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1890	3	1890	3	0.00
08/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2049	3	2049	3	0.00
08/04/2015	GOVI On 07-May-15			GOVI	500.85	498.7430	500.8540	498.7430	491.00
08/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	508640	49	508640	49	0.00
08/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	508540	49	508540	49	0.00
08/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	508440	49	508440	49	0.00
08/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 06-August-15			GOVI	508.76	506.6250	508.7630	506.6250	29.00
08/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	87530	7	87530	7	0.00
08/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	87630	7	87630	7	0.00
08/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	87730	7	87730	7	0.00
08/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 05-November-15			GOVI	517.25	515.0690	517.2470	515.0690	0.00
08/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
08/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	127530	15	127530	15	0.00
08/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	127430	15	127430	15	0.00
08/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	127630	15	127630	15	0.00
08/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2015	IGOV On 07-May-15			Index Future	227.45	226.8480	227.4530	226.8480	1,013.00
08/04/2015	IGOV On 06-August-15			Index Future	231.06	230.4520	231.0630	230.4520	98.00
08/04/2015	IGOV On 05-November-15			Index Future	234.93	234.3110	234.9340	234.3110	0.00
08/04/2015	ILBI On 07-May-15			Index Future	615.70	614.2970	615.6970	614.2970	0.00
08/04/2015	ILBI On 06-August-15			Index Future	625.68	624.2600	625.6800	624.2600	159.00
08/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	1,000.00
08/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
08/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.7700	6.2000	93.7700	5,000.00
08/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7500	6.2200	93.7500	0.00
08/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.31	93.6500	6.3100	93.6500	0.00
08/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	0.00
08/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.3800	6.5600	93.3800	0.00
08/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.2000	6.7400	93.2000	0.00
08/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.0600	6.8900	93.0600	0.00
08/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.03	92.9300	7.0300	92.9300	0.00
08/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8000	7.1600	92.8000	0.00
08/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.29	92.6800	7.2900	92.6800	0.00
08/04/2015	R023 On 07-May-15			Bond Future	7.43	103.0732	7.4312	103.0732	15,264.00
08/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	4098	4	4098	4	0.00
08/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	4153	4	4153	4	0.00
08/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	4208	4	4208	4	0.00
08/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	13	0	13	0	0.00
08/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	14	0	14	0	0.00
08/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	12	0	12	0	0.00
08/04/2015	R023 On 06-August-15			Bond Future	7.48	104.7207	7.4751	104.7207	0.00
08/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	4556	4	4556	4	0.00
08/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8689	8	8689	8	0.00
08/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4603	4	4603	4	0.00
08/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4651	4	4651	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
08/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	276	0	276	0	0.00
08/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	262	0	262	0	0.00
08/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	269	0	269	0	0.00
08/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	18	0	18	0	911.00
08/04/2015	R186 On 07-May-15			Bond Future	7.62	125.3692	7.6214	125.3692	37,890.00
08/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	5364	5	5364	5	0.00
08/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	446	0	446	0	0.00
08/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	259	0	259	0	0.00
08/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	717	1	717	1	0.00
08/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	570	0	570	0	0.00
08/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	2108	2	2108	2	0.00
08/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	3451	3	3451	3	0.00
08/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	5285	5	5285	5	0.00
08/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	3820	3	3820	3	0.00
08/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	4197	4	4197	4	0.00
08/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	5443	5	5443	5	0.00
08/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	3107	4	3107	4	0.00
08/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	46	0	46	0	0.00
08/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	2398	3	2398	3	4,229.00
08/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	43	0	43	0	0.00
08/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	564	1	564	1	300.00
08/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2078	3	2078	3	4,229.00
08/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	209	0	209	0	4,229.00
08/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	50	0	50	0	0.00
08/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	159	0	159	0	4,229.00
08/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	119	0	119	0	4,229.00
08/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	1782	2	1782	2	4,229.00
08/04/2015	R186 On 06-August-15			Bond Future	7.67	122.0758	7.6654	122.0758	340.00
08/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3991	4	3991	4	0.00
08/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2745	2	2745	2	1,000.00
08/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	4048	4	4048	4	0.00
08/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	4105	4	4105	4	0.00
08/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	10078	9	10078	9	0.00
08/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1259	2	1259	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
08/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2025	2	2025	2	0.00
08/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1208	1	1208	1	0.00
08/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	124	0	124	0	5,350.00
08/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1233	1	1233	1	0.00
08/04/2015	R186 On 05-November-15			Bond Future	7.70	124.0917	7.6969	124.0917	0.00
08/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5842	5	5842	5	0.00
08/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5957	6	5957	6	0.00
08/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5899	5	5899	5	0.00
08/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	10643	10	10643	10	0.00
08/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1380	2	1380	2	0.00
08/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	356	0	356	0	2,600.00
08/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1402	2	1402	2	0.00
08/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1358	2	1358	2	0.00
08/04/2015	R186 On 04-February-16			Bond Future	7.72	120.9730	7.7178	120.9730	5,512.00
08/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2838	3	2838	3	0.00
08/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2803	3	2803	3	0.00
08/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2767	3	2767	3	0.00
08/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	4613	5	4613	5	0.00
08/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	4565	5	4565	5	0.00
08/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	4662	5	4662	5	0.00
08/04/2015	R197 On 07-May-15			Bond Future	288.37	287.7146	288.3739	287.7146	1,046.00
08/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	5636	6	5636	6	0.00
08/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	5626	6	5626	6	0.00
08/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	5616	6	5616	6	0.00
08/04/2015	R197 On 06-August-15			Bond Future	286.95	286.2884	286.9524	286.2884	0.00
08/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	1048	2	1048	2	0.00
08/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	1058	2	1058	2	0.00
08/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	1038	2	1038	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
08/04/2015	R202 On 07-May-15			Bond Future	240.68	240.8157	240.6835	240.8157	53,310.00
08/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	2174	2	2174	2	0.00
08/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	2194	2	2194	2	0.00
08/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	2184	2	2184	2	0.00
08/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R202 On 06-August-15			Bond Future	241.33	241.4718	241.3328	241.4718	0.00
08/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	1333	1	1333	1	0.00
08/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	1343	1	1343	1	0.00
08/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	1323	1	1323	1	0.00
08/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R203 On 07-May-15			Bond Future	6.73	104.4374	6.7287	104.4374	7,710.00
08/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	1119	1	1119	1	0.00
08/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	1160	1	1160	1	0.00
08/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	1140	1	1140	1	0.00
08/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	11	0	11	0	0.00
08/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	12	0	12	0	0.00
08/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	10	0	10	0	0.00
08/04/2015	R203 On 06-August-15			Bond Future	6.77	106.1066	6.7671	106.1066	0.00
08/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	455	0	455	0	0.00
08/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	475	0	475	0	0.00
08/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	465	0	465	0	0.00
08/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	498	1	498	1	0.00
08/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	508	1	508	1	0.00
08/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	488	1	488	1	0.00
08/04/2015	R203 On 05-November-15			Bond Future	6.77	103.6914	6.7675	103.6914	0.00
08/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	118	0	118	0	0.00
08/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	121	0	121	0	0.00
08/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	124	0	124	0	0.00
08/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1467	2	1467	2	0.00
08/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1453	2	1453	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
08/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1482	2	1482	2	0.00
08/04/2015	R204 On 07-May-15			Bond Future	6.97	106.1888	6.9710	106.1888	12,556.00
08/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1669	2	1669	2	0.00
08/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1699	2	1699	2	0.00
08/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1729	2	1729	2	0.00
08/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	20	0	20	0	0.00
08/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	19	0	19	0	0.00
08/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	17	0	17	0	0.00
08/04/2015	R204 On 06-August-15			Bond Future	7.02	103.8501	7.0213	103.8501	100.00
08/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	4080	4	4080	4	0.00
08/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	2272	2	2272	2	0.00
08/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	2322	2	2322	2	0.00
08/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	2297	2	2297	2	0.00
08/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	16	0	16	0	699.00
08/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	139	0	139	0	0.00
08/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	143	0	143	0	0.00
08/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	135	0	135	0	0.00
08/04/2015	R204 On 05-November-15			Bond Future	7.04	105.5650	7.0436	105.5650	0.00
08/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	216	0	216	0	0.00
08/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	221	0	221	0	0.00
08/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	210	0	210	0	0.00
08/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2442	3	2442	3	0.00
08/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2466	3	2466	3	0.00
08/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2490	3	2490	3	0.00
08/04/2015	R207 On 07-May-15			Bond Future	7.13	102.6278	7.1305	102.6278	37,797.00
08/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	4287	4	4287	4	0.00
08/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	2339	2	2339	2	66.00
08/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	4249	4	4249	4	0.00
08/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	4324	4	4324	4	0.00
08/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	16	0	16	0	0.00
08/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R207 On 06-August-15			Bond Future	7.18	100.6256	7.1825	100.6256	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	2343	2	2343	2	0.00
08/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2402	2	2402	2	0.00
08/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	2373	2	2373	2	0.00
08/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1580	1	1580	1	70.00
08/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	284	0	284	0	0.00
08/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	271	0	271	0	0.00
08/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	549	1	549	1	0.00
08/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	277	0	277	0	0.00
08/04/2015	R207 On 05-November-15			Bond Future	7.21	102.2874	7.2078	102.2874	0.00
08/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2428	2	2428	2	0.00
08/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2480	2	2480	2	0.00
08/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2454	2	2454	2	0.00
08/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1693	2	1693	2	53.00
08/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	556	1	556	1	0.00
08/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	547	1	547	1	0.00
08/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	537	1	537	1	0.00
08/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	906	1	906	1	0.00
08/04/2015	R207 On 04-February-16			Bond Future	7.21	100.4426	7.2133	100.4426	0.00
08/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1526	1	1526	1	43.00
08/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1954	2	1954	2	0.00
08/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1995	2	1995	2	0.00
08/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1974	2	1974	2	0.00
08/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1012	1	1012	1	0.00
08/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1000	1	1000	1	0.00
08/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1334	1	1334	1	0.00
08/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1025	1	1025	1	0.00
08/04/2015	R208 On 07-May-15			Bond Future	7.22	98.3361	7.2218	98.3361	57,453.00
08/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	3510	3	3510	3	0.00
08/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3598	3	3598	3	0.00
08/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	3554	3	3554	3	0.00
08/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	5	0	5	0	0.00
08/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	5	0	5	0	0.00
08/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	6	0	6	0	0.00
08/04/2015	R208 On 06-August-15			Bond Future	7.27	99.9078	7.2663	99.9078	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
08/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	3457	3	3457	3	0.00
08/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	3420	3	3420	3	0.00
08/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6824	7	6824	7	0.00
08/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	3494	3	3494	3	0.00
08/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	227	0	227	0	0.00
08/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	221	0	221	0	0.00
08/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	13	0	13	0	198.00
08/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	233	0	233	0	0.00
08/04/2015	R208 On 05-November-15			Bond Future	7.29	98.1569	7.2936	98.1569	0.00
08/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	5171	5	5171	5	0.00
08/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2720	3	2720	3	0.00
08/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2750	3	2750	3	0.00
08/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2691	3	2691	3	0.00
08/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	196	0	196	0	2,200.00
08/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	769	1	769	1	0.00
08/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	756	1	756	1	0.00
08/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	782	1	782	1	0.00
08/04/2015	R209 On 07-May-15			Bond Future	8.14	81.1826	8.1444	81.1826	22,791.00
08/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	7	0	7	0	0.00
08/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	6843	6	6843	6	0.00
08/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1989	2	1989	2	0.00
08/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	6916	6	6916	6	0.00
08/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	6769	6	6769	6	0.00
08/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	15	0	15	0	0.00
08/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	7711	8	7711	8	0.00
08/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	679	1	679	1	700.00
08/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	14	0	14	0	0.00
08/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	16	0	16	0	0.00
08/04/2015	R209 On 06-August-15			Bond Future	8.19	82.4801	8.1860	82.4801	0.00
08/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	12757	12	12757	12	0.00
08/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6880	6	6880	6	0.00
08/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6943	6	6943	6	0.00
08/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	7007	6	7007	6	0.00
08/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	488	1	488	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
08/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	40	0	40	0	2,914.00
08/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	477	1	477	1	0.00
08/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	499	1	499	1	0.00
08/04/2015	R209 On 05-November-15			Bond Future	8.22	80.6935	8.2193	80.6935	0.00
08/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2421	2	2421	2	0.00
08/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2491	2	2491	2	0.00
08/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2456	2	2456	2	0.00
08/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	4323	5	4323	5	0.00
08/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4272	5	4272	5	0.00
08/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	4375	5	4375	5	0.00
08/04/2015	R210 On 07-May-15			Bond Future	176.00	175.5080	175.9978	175.5080	833.00
08/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	1012	2	1012	2	0.00
08/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	1002	1	1002	1	0.00
08/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	992	1	992	1	0.00
08/04/2015	R210 On 06-August-15			Bond Future	178.82	178.3279	178.8219	178.3279	0.00
08/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	168	1	168	1	0.00
08/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	188	1	188	1	0.00
08/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	178	1	178	1	0.00
08/04/2015	R211 On 07-May-15			Bond Future	130.88	130.8618	130.8806	130.8618	1,120.00
08/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4119	4	4119	4	0.00
08/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4129	4	4129	4	0.00
08/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4109	4	4109	4	0.00
08/04/2015	R211 On 06-August-15			Bond Future	131.36	131.3470	131.3633	131.3470	0.00
08/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R211 On 06-August-15	135.01	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
08/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3637	4	3637	4	0.00
08/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3627	4	3627	4	0.00
08/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3647	4	3647	4	0.00
08/04/2015	R212 On 07-May-15			Bond Future	137.54	137.2705	137.5360	137.2705	1,145.00
08/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	3454	4	3454	4	0.00
08/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	3474	4	3474	4	0.00
08/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	3464	4	3464	4	0.00
08/04/2015	R212 On 06-August-15			Bond Future	137.97	137.7008	137.9677	137.7008	0.00
08/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	3022	3	3022	3	0.00
08/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	3032	3	3032	3	0.00
08/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	3042	3	3042	3	0.00
08/04/2015	R213 On 07-May-15			Bond Future	8.05	91.5182	8.0455	91.5182	16,829.00
08/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	5536	5	5536	5	0.00
08/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	5609	5	5609	5	0.00
08/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	5683	5	5683	5	0.00
08/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	34	0	34	0	0.00
08/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	32	0	32	0	0.00
08/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	36	0	36	0	0.00
08/04/2015	R213 On 06-August-15			Bond Future	8.09	92.9809	8.0900	92.9809	0.00
08/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	4351	4	4351	4	0.00
08/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	4406	4	4406	4	0.00
08/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	4296	4	4296	4	0.00
08/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1087	1	1087	1	0.00
08/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1065	1	1065	1	0.00
08/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1109	1	1109	1	0.00
08/04/2015	R213 On 05-November-15			Bond Future	8.13	90.9710	8.1273	90.9710	0.00
08/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1788	2	1788	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
08/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1846	2	1846	2	0.00
08/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1817	2	1817	2	0.00
08/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	4991	5	4991	5	0.00
08/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	4879	5	4879	5	0.00
08/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	4935	5	4935	5	0.00
08/04/2015	R214 On 07-May-15			Bond Future	8.18	82.6446	8.1786	82.6446	15,271.00
08/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	8163	7	8163	7	0.00
08/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	8239	8	8239	8	0.00
08/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	8086	7	8086	7	0.00
08/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	9	0	9	0	0.00
08/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	8	0	8	0	0.00
08/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	9	0	9	0	0.00
08/04/2015	R214 On 06-August-15			Bond Future	8.22	83.9656	8.2179	83.9656	0.00
08/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	5531	5	5531	5	0.00
08/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	5593	5	5593	5	0.00
08/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	5656	5	5656	5	0.00
08/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1016	1	1016	1	0.00
08/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	996	1	996	1	0.00
08/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	976	1	976	1	0.00
08/04/2015	R214 On 05-November-15			Bond Future	8.25	82.0600	8.2510	82.0600	0.00
08/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2587	2	2587	2	0.00
08/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2550	2	2550	2	0.00
08/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2513	2	2513	2	0.00
08/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	4912	5	4912	5	0.00
08/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	4855	5	4855	5	0.00
08/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	4799	5	4799	5	0.00
08/04/2015	R214 On 04-February-16			Bond Future	8.28	83.5022	8.2788	83.5022	4,320.00
08/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	3116	3	3116	3	0.00
08/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	3154	3	3154	3	0.00
08/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	3078	3	3078	3	0.00
08/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	5608	6	5608	6	0.00
08/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	5664	6	5664	6	0.00
08/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	5720	6	5720	6	0.00
08/04/2015	R248 On 07-May-15			Bond Future	8.24	106.6306	8.2390	106.6306	34,121.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	10893	10	10893	10	0.00
08/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	10991	10	10991	10	0.00
08/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	10795	10	10795	10	0.00
08/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 06-August-15			Bond Future	8.28	108.3349	8.2794	108.3349	745.00
08/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	5172	4	5172	4	0.00
08/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	5387	5	5387	5	0.00
08/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	5279	4	5279	4	0.00
08/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 05-November-15			Bond Future	8.31	105.6923	8.3137	105.6923	0.00
08/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	3885	5	3885	5	0.00
08/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	3761	5	3761	5	0.00
08/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	3638	5	3638	5	0.00