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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	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
07/07/2015	2025 On 06-August-15			Bond Future	121.64	121.6177	121.6378	121.6177	38.00
07/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	648	1	648	1	0.00
07/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	638	1	638	1	0.00
07/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	628	1	628	1	0.00
07/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
07/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
07/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
07/07/2015	2025 On 05-November-15			Bond Future	123.55	123.5335	123.5528	123.5335	0.00
07/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	543	1	543	1	0.00
07/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	563	1	563	1	0.00
07/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	553	1	553	1	0.00
07/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
07/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
07/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 06-August-15			Bond Future	8.74	94.4880	8.7433	94.4880	9,953.00
07/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	8189	8	8189	8	0.00
07/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	8102	8	8102	8	0.00
07/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	8277	8	8277	8	0.00
07/07/2015	2030 On 05-November-15			Bond Future	8.81	95.9768	8.8096	95.9768	0.00
07/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	2412	2	2412	2	0.00
07/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	2333	2	2333	2	0.00
07/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2492	2	2492	2	0.00
07/07/2015	2032 On 06-August-15			Bond Future	8.84	98.1800	8.8424	98.1800	1,678.00
07/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2907	3	2907	3	0.00
07/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2994	3	2994	3	0.00

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07/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2820	3	2820	3	0.00
07/07/2015	2032 On 05-November-15			Bond Future	8.91	95.5721	8.9097	95.5721	0.00
07/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7892	8	7892	8	0.00
07/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7984	8	7984	8	0.00
07/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7800	8	7800	8	0.00
07/07/2015	2032 On 04-February-16			Bond Future	8.97	97.1926	8.9681	97.1926	0.00
07/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	2284	2	2284	2	0.00
07/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	2200	2	2200	2	0.00
07/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	2117	2	2117	2	0.00
07/07/2015	2037 On 06-August-15			Bond Future	8.98	96.3142	8.9818	96.3142	39,658.00
07/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	2148	2	2148	2	0.00
07/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	2243	2	2243	2	0.00
07/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	2054	1	2054	1	0.00
07/07/2015	2037 On 05-November-15			Bond Future	9.05	97.8318	9.0451	97.8318	0.00
07/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	10175	10	10175	10	0.00
07/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	10280	10	10280	10	0.00
07/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	10070	9	10070	9	0.00
07/07/2015	2037 On 04-February-16			Bond Future	9.10	95.2325	9.1017	95.2325	0.00
07/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	3206	3	3206	3	0.00

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07/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	3299	3	3299	3	0.00
07/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	3112	2	3112	2	0.00
07/07/2015	2038 On 06-August-15			Bond Future	124.71	124.6858	124.7077	124.6858	3,582.00
07/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3292	3	3292	3	0.00
07/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3302	3	3302	3	0.00
07/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3282	3	3282	3	0.00
07/07/2015	2038 On 05-November-15			Bond Future	126.67	126.6500	126.6710	126.6500	0.00
07/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7329	7	7329	7	0.00
07/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7339	7	7339	7	0.00
07/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7319	7	7319	7	0.00
07/07/2015	2044 On 06-August-15			Bond Future	9.04	98.0730	9.0355	98.0730	13,321.00
07/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	3009	2	3009	2	0.00
07/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	2801	2	2801	2	0.00
07/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	2905	2	2905	2	0.00
07/07/2015	2044 On 05-November-15			Bond Future	9.10	99.6182	9.0958	99.6182	0.00
07/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	8937	8	8937	8	0.00
07/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	8824	8	8824	8	0.00
07/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	9051	8	9051	8	0.00
07/07/2015	2044 On 04-February-16			Bond Future	9.15	96.9240	9.1497	96.9240	0.00
07/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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07/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	1371	1	1371	1	0.00
07/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	1570	1	1570	1	0.00
07/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	1470	1	1470	1	0.00
07/07/2015	2046 On 06-August-15			Bond Future	122.85	122.8269	122.8484	122.8269	5,722.00
07/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6142	6	6142	6	0.00
07/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6152	6	6152	6	0.00
07/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6162	6	6162	6	0.00
07/07/2015	2046 On 05-November-15			Bond Future	123.38	123.3556	123.3764	123.3556	0.00
07/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9624	10	9624	10	0.00
07/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9614	10	9614	10	0.00
07/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9634	10	9634	10	0.00
07/07/2015	2050 On 06-August-15			Bond Future	131.68	131.6607	131.6838	131.6607	3,821.00
07/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	5306	5	5306	5	0.00
07/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	5326	5	5326	5	0.00
07/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	5316	5	5316	5	0.00
07/07/2015	2050 On 05-November-15			Bond Future	133.76	133.7347	133.7567	133.7347	0.00
07/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	11253	11	11253	11	0.00
07/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	11243	11	11243	11	0.00
07/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	11233	11	11233	11	0.00
07/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	AL37 On 06-August-15			Index Future	457.54	457.6230	457.5380	457.6230	124.00
07/07/2015	AL37 On 05-November-15			Index Future	464.81	464.9040	464.8130	464.9040	0.00
07/07/2015	AL7T On 06-August-15			Index Future	538.68	539.3170	538.6810	539.3170	3.00
07/07/2015	AL7T On 05-November-15			Index Future	547.25	547.8970	547.2460	547.8970	0.00
07/07/2015	ALBI On 06-August-15			Index Future	491.03	492.3200	491.0270	492.3200	508.00
07/07/2015	ALBI On 05-November-15			Index Future	498.83	500.1520	498.8340	500.1520	103.00
07/07/2015	ALBI On 04-February-16			Index Future	507.27	508.6210	507.2740	508.6210	0.00
07/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/07/2015	EL28 On 06-August-15			Bond Future	125.26	125.2331	125.2554	125.2331	0.00
07/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	245	0	245	0	0.00
07/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	255	0	255	0	0.00
07/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	265	0	265	0	0.00
07/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
07/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
07/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
07/07/2015	EL28 On 05-November-15			Bond Future	125.68	125.6579	125.6794	125.6579	0.00
07/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1321	1	1321	1	0.00
07/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1331	1	1331	1	0.00
07/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1311	1	1311	1	0.00
07/07/2015	ES33 On 06-August-15			Bond Future	9.88	83.5696	9.8771	83.5696	6,396.00
07/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2070	2	2070	2	0.00
07/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1923	2	1923	2	0.00
07/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1997	2	1997	2	0.00
07/07/2015	ES33 On 05-November-15			Bond Future	9.97	81.0996	9.9727	81.0996	0.00
07/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 05-November-15	9.01	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
07/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7228	7	7228	7	0.00
07/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7148	7	7148	7	0.00
07/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7307	7	7307	7	0.00
07/07/2015	ES33 On 04-February-16			Bond Future	10.06	82.4745	10.0627	82.4745	0.00
07/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	362	0	362	0	0.00
07/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	431	0	431	0	0.00
07/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	501	0	501	0	0.00
07/07/2015	GOVI On 06-August-15			GOVI	487.96	488.9570	487.9560	488.9570	472.00
07/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	120440	11	120440	11	0.00
07/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	120540	11	120540	11	0.00
07/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	120340	11	120340	11	0.00
07/07/2015	GOVI On 05-November-15			GOVI	495.72	496.7360	495.7150	496.7360	27.00
07/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	342850	33	342850	33	0.00
07/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	342750	33	342750	33	0.00
07/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	342950	33	342950	33	0.00
07/07/2015	GOVI On 04-February-16			GOVI	504.10	505.1460	504.1030	505.1460	0.00
07/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	78870	7	78870	7	0.00
07/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	79070	7	79070	7	0.00
07/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	78970	7	78970	7	0.00
07/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/07/2015	IGOV On 06-August-15			Index Future	228.34	228.3200	228.3380	228.3200	1,080.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2015	IGOV On 05-November-15			Index Future	231.97	231.9530	231.9680	231.9530	17.00
07/07/2015	IGOV On 04-February-16			Index Future	235.89	235.8800	235.8940	235.8800	0.00
07/07/2015	ILBI On 06-August-15			Index Future	619.34	619.2930	619.3370	619.2930	159.00
07/07/2015	ILBI On 05-November-15			Index Future	629.42	629.3760	629.4180	629.3760	0.00
07/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.13	93.8400	6.1300	93.8400	0.00
07/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.31	93.6800	6.3100	93.6800	0.00
07/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.32	93.6500	6.3200	93.6500	0.00
07/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5000	6.4700	93.5000	500.00
07/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.4600	6.4800	93.4600	500.00
07/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.61	93.3300	6.6100	93.3300	0.00
07/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.1600	6.7600	93.1600	2,000.00
07/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.83	93.0900	6.8300	93.0900	0.00
07/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.8500	7.0600	92.8500	0.00
07/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.6200	7.3000	92.6200	0.00
07/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.4500	7.4700	92.4500	0.00
07/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.61	92.3200	7.6100	92.3200	0.00
07/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
07/07/2015	R023 On 06-August-15			Bond Future	8.17	101.2055	8.1714	101.2055	20,973.00
07/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1045	1	1045	1	0.00
07/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	4777	5	4777	5	0.00
07/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1077	1	1077	1	0.00
07/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1109	1	1109	1	0.00
07/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	671	1	671	1	0.00
07/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	625	1	625	1	0.00
07/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	648	1	648	1	0.00
07/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	11	0	11	0	911.00
07/07/2015	R023 On 05-November-15			Bond Future	8.25	98.8770	8.2504	98.8770	0.00
07/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1091	1	1091	1	0.00
07/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1133	1	1133	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
07/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1112	1	1112	1	0.00
07/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2455	2	2455	2	0.00
07/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2421	2	2421	2	0.00
07/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2488	2	2488	2	0.00
07/07/2015	R023 On 04-February-16			Bond Future	8.32	100.5529	8.3191	100.5529	0.00
07/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1490	2	1490	2	0.00
07/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1449	1	1449	1	0.00
07/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1469	2	1469	2	0.00
07/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	3165	3	3165	3	0.00
07/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	3133	3	3133	3	0.00
07/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	3101	3	3101	3	0.00
07/07/2015	R186 On 06-August-15			Bond Future	8.31	117.5507	8.3072	117.5507	35,340.00
07/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2198	2	2198	2	0.00
07/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	55	0	55	0	75.00
07/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	105	0	105	0	1,000.00
07/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1463	2	1463	2	20.00
07/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	377	0	377	0	0.00
07/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	186	0	186	0	20.00
07/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	394	0	394	0	0.00
07/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	413	0	413	0	0.00
07/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3266	3	3266	3	0.00
07/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	4749	5	4749	5	0.00
07/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	1987	2	1987	2	0.00
07/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2477	3	2477	3	0.00
07/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	1936	2	1936	2	0.00
07/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	493	1	493	1	75.00
07/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5507	5	5507	5	0.00
07/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	662	1	662	1	5,229.00
07/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4705	5	4705	5	0.00
07/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	795	1	795	1	4,229.00
07/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2965	3	2965	3	0.00
07/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2586	2	2586	2	0.00
07/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3942	4	3942	4	0.00
07/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2836	3	2836	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	1119	1	1119	1	0.00
07/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	321	0	321	0	20.00
07/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	767	1	767	1	75.00
07/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2900	3	2900	3	0.00
07/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	115	0	115	0	5,350.00
07/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	547	1	547	1	7,229.00
07/07/2015	R186 On 05-November-15			Bond Future	8.37	119.4023	8.3737	119.4023	500.00
07/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2092	2	2092	2	0.00
07/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	2909	3	2909	3	0.00
07/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2023	2	2023	2	0.00
07/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2163	2	2163	2	0.00
07/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2127	2	2127	2	0.00
07/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	4846	5	4846	5	0.00
07/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5680	6	5680	6	0.00
07/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2501	3	2501	3	843.00
07/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1011	1	1011	1	674.00
07/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	753	1	753	1	169.00
07/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2311	2	2311	2	6,248.00
07/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	5152	5	5152	5	0.00
07/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5975	6	5975	6	0.00
07/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	3241	3	3241	3	1,090.00
07/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	3151	3	3151	3	0.00
07/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2688	3	2688	3	9,370.00
07/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	3063	3	3063	3	0.00
07/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	1179	1	1179	1	843.00
07/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	3107	3	3107	3	8,690.00
07/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	892	1	892	1	2,600.00
07/07/2015	R186 On 04-February-16			Bond Future	8.43	116.1275	8.4289	116.1275	5,512.00
07/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	790	1	790	1	0.00
07/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	774	1	774	1	0.00
07/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	760	1	760	1	0.00
07/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	8250	8	8250	8	0.00
07/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	8182	8	8182	8	0.00
07/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	8320	8	8320	8	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
07/07/2015	R186 On 05-May-16			Bond Future	8.48	118.1836	8.4754	118.1836	0.00
07/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3500	4	3500	4	0.00
07/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3537	4	3537	4	0.00
07/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3465	4	3465	4	0.00
07/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1331	1	1331	1	0.00
07/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4570	4	4570	4	0.00
07/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4489	4	4489	4	0.00
07/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8541	8	8541	8	0.00
07/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4530	4	4530	4	0.00
07/07/2015	R197 On 06-August-15			Bond Future	290.03	289.9868	290.0344	289.9868	929.00
07/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	2024	2	2024	2	0.00
07/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	2034	2	2034	2	0.00
07/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	2044	2	2044	2	0.00
07/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R197 On 05-November-15			Bond Future	294.60	294.5543	294.5999	294.5543	0.00
07/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	390	0	390	0	0.00
07/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	410	0	410	0	0.00
07/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	400	0	400	0	0.00
07/07/2015	R202 On 06-August-15			Bond Future	235.37	235.3339	235.3740	235.3339	52,749.00
07/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4616	5	4616	5	0.00
07/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4626	5	4626	5	0.00
07/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4636	5	4636	5	0.00
07/07/2015	R202 On 05-November-15			Bond Future	239.08	239.0408	239.0791	239.0408	0.00
07/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R202 On 05-November-15	246.00	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
07/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6911	7	6911	7	0.00
07/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6931	7	6931	7	0.00
07/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6921	7	6921	7	0.00
07/07/2015	R203 On 06-August-15			Bond Future	7.24	105.2920	7.2431	105.2920	17,933.00
07/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1167	1	1167	1	0.00
07/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	27	0	27	0	0.00
07/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	30	0	30	0	0.00
07/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	28	0	28	0	0.00
07/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	988	1	988	1	0.00
07/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	1006	1	1006	1	0.00
07/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	20	0	20	0	5,000.00
07/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	970	1	970	1	0.00
07/07/2015	R203 On 05-November-15			Bond Future	7.36	102.7855	7.3583	102.7855	0.00
07/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	10	0	10	0	0.00
07/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	11	0	0.00
07/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	11	0	11	0	0.00
07/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2378	2	2378	2	0.00
07/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2360	2	2360	2	0.00
07/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2395	2	2395	2	0.00
07/07/2015	R203 On 04-February-16			Bond Future	7.45	104.5279	7.4470	104.5279	0.00
07/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	357	0	357	0	0.00
07/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	369	0	369	0	0.00
07/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	363	0	363	0	0.00
07/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	666	1	666	1	0.00
07/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	649	1	649	1	0.00
07/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	658	1	658	1	0.00
07/07/2015	R204 On 06-August-15			Bond Future	7.59	102.3507	7.5876	102.3507	15,357.00
07/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2389	2	2389	2	0.00
07/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	687	1	687	1	0.00
07/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	727	1	727	1	0.00
07/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	707	1	707	1	0.00
07/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	6	0	6	0	699.00
07/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	231	0	231	0	0.00
07/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	240	0	240	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
07/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	222	0	222	0	0.00
07/07/2015	R204 On 05-November-15			Bond Future	7.69	103.9628	7.6898	103.9628	0.00
07/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	17	0	17	0	0.00
07/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	18	0	18	0	0.00
07/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	17	0	17	0	0.00
07/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	4028	4	4028	4	0.00
07/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	4056	4	4056	4	0.00
07/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	4084	4	4084	4	0.00
07/07/2015	R204 On 04-February-16			Bond Future	7.77	101.6879	7.7699	101.6879	0.00
07/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	634	1	634	1	0.00
07/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	624	1	624	1	0.00
07/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	614	1	614	1	0.00
07/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1311	1	1311	1	0.00
07/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1296	1	1296	1	0.00
07/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1326	1	1326	1	0.00
07/07/2015	R207 On 06-August-15			Bond Future	7.79	98.5593	7.7925	98.5593	35,529.00
07/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	457	0	457	0	0.00
07/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	490	1	490	1	0.00
07/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	473	0	473	0	0.00
07/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	136	0	136	0	70.00
07/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	648	1	648	1	0.00
07/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1355	1	1355	1	0.00
07/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	609	1	609	1	0.00
07/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	628	1	628	1	0.00
07/07/2015	R207 On 05-November-15			Bond Future	7.88	100.1117	7.8815	100.1117	0.00
07/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	830	1	830	1	0.00
07/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	861	1	861	1	0.00
07/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	845	1	845	1	0.00
07/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	513	1	513	1	19.00
07/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	439	0	439	0	53.00
07/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1321	1	1321	1	0.00
07/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1301	1	1301	1	0.00
07/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1843	2	1843	2	0.00
07/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1282	1	1282	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
07/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	2015	2	2015	2	0.00
07/07/2015	R207 On 04-February-16			Bond Future	7.95	98.1663	7.9548	98.1663	0.00
07/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	420	0	420	0	43.00
07/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	630	1	630	1	0.00
07/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	652	1	652	1	0.00
07/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	640	1	640	1	19.00
07/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2143	2	2143	2	0.00
07/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	2121	2	2121	2	0.00
07/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2166	2	2166	2	0.00
07/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2694	3	2694	3	0.00
07/07/2015	R207 On 05-May-16			Bond Future	8.02	99.9042	8.0180	99.9042	0.00
07/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1318	1	1318	1	0.00
07/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1289	1	1289	1	0.00
07/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	918	1	918	1	43.00
07/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1303	1	1303	1	0.00
07/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1824	2	1824	2	0.00
07/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1808	2	1808	2	0.00
07/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2346	2	2346	2	0.00
07/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1841	2	1841	2	0.00
07/07/2015	R208 On 06-August-15			Bond Future	7.95	97.1119	7.9497	97.1119	37,697.00
07/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	776	1	776	1	0.00
07/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	752	1	752	1	0.00
07/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	800	1	800	1	0.00
07/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	3807	4	3807	4	0.00
07/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	558	1	558	1	0.00
07/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	539	1	539	1	0.00
07/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	577	1	577	1	0.00
07/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	8	0	8	0	198.00
07/07/2015	R208 On 05-November-15			Bond Future	8.03	95.2426	8.0324	95.2426	0.00
07/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2446	2	2446	2	0.00
07/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	787	1	787	1	0.00
07/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	803	1	803	1	0.00
07/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	772	1	772	1	0.00
07/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	606	1	606	1	2,200.00

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07/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1971	2	1971	2	0.00
07/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1945	2	1945	2	0.00
07/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1998	2	1998	2	0.00
07/07/2015	R208 On 04-February-16			Bond Future	8.10	96.8572	8.0998	96.8572	0.00
07/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1027	1	1027	1	0.00
07/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1012	1	1012	1	0.00
07/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1043	1	1043	1	0.00
07/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2463	2	2463	2	0.00
07/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2438	2	2438	2	0.00
07/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2413	2	2413	2	0.00
07/07/2015	R209 On 06-August-15			Bond Future	8.91	77.7436	8.9145	77.7436	28,487.00
07/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	6923	7	6923	7	0.00
07/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1631	2	1631	2	0.00
07/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1674	2	1674	2	0.00
07/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1588	2	1588	2	0.00
07/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	990	1	990	1	0.00
07/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	20	0	20	0	2,914.00
07/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	959	1	959	1	0.00
07/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	1022	1	1022	1	0.00
07/07/2015	R209 On 05-November-15			Bond Future	8.97	75.8210	8.9746	75.8210	29.00
07/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	3752	4	3752	4	0.00
07/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	369	0	369	0	0.00
07/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	389	0	389	0	0.00
07/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	378	0	378	0	0.00
07/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	8214	8	8214	8	0.00
07/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1742	2	1742	2	900.00
07/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	8292	8	8292	8	0.00
07/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	8138	8	8138	8	0.00
07/07/2015	R209 On 04-February-16			Bond Future	9.03	77.1065	9.0268	77.1065	0.00
07/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2557	3	2557	3	0.00
07/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2588	3	2588	3	0.00
07/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2619	3	2619	3	0.00
07/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4673	4	4673	4	0.00
07/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4628	4	4628	4	0.00



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07/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4719	4	4719	4	0.00
07/07/2015	R210 On 06-August-15			Bond Future	179.56	179.5330	179.5630	179.5330	1,207.00
07/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	573	1	573	1	0.00
07/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	553	1	553	1	0.00
07/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	563	1	563	1	0.00
07/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R210 On 05-November-15			Bond Future	180.26	180.2297	180.2583	180.2297	0.00
07/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1742	2	1742	2	0.00
07/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1752	2	1752	2	0.00
07/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1732	2	1732	2	0.00
07/07/2015	R211 On 06-August-15			Bond Future	134.06	134.1013	134.0587	134.1013	1,120.00
07/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	941	1	941	1	0.00
07/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	951	1	951	1	0.00
07/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	931	1	931	1	0.00
07/07/2015	R211 On 05-November-15			Bond Future	136.17	136.2138	136.1691	136.2138	0.00
07/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1179	1	1179	1	0.00
07/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1169	1	1169	1	0.00
07/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1159	1	1159	1	0.00
07/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 06-August-15			Bond Future	139.27	139.3326	139.2719	139.3326	1,046.00
07/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1718	2	1718	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
07/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1728	2	1728	2	0.00
07/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1738	2	1738	2	0.00
07/07/2015	R212 On 05-November-15			Bond Future	141.46	141.5275	141.4644	141.5275	0.00
07/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4536	4	4536	4	0.00
07/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4546	4	4546	4	0.00
07/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4526	4	4526	4	0.00
07/07/2015	R213 On 06-August-15			Bond Future	8.78	88.4368	8.7762	88.4368	17,330.00
07/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	447	1	447	1	0.00
07/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	467	1	467	1	0.00
07/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	486	1	486	1	0.00
07/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2572	2	2572	2	0.00
07/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2514	2	2514	2	0.00
07/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2630	2	2630	2	0.00
07/07/2015	R213 On 05-November-15			Bond Future	8.84	86.2867	8.8426	86.2867	0.00
07/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	260	0	260	0	0.00
07/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	275	0	275	0	0.00
07/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	267	0	267	0	0.00
07/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8987	9	8987	9	0.00
07/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8832	9	8832	9	0.00
07/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8909	9	8909	9	0.00
07/07/2015	R213 On 04-February-16			Bond Future	8.90	87.7492	8.9020	87.7492	0.00
07/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	2883	3	2883	3	0.00
07/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	2917	3	2917	3	0.00
07/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	2850	3	2850	3	0.00
07/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	4001	4	4001	4	0.00
07/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3960	4	3960	4	0.00
07/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	4042	4	4042	4	0.00
07/07/2015	R214 On 06-August-15			Bond Future	8.96	78.8673	8.9585	78.8673	22,165.00
07/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	663	1	663	1	0.00
07/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	688	1	688	1	0.00
07/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	714	1	714	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
07/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	2434	2	2434	2	0.00
07/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	2376	2	2376	2	0.00
07/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	2320	2	2320	2	0.00
07/07/2015	R214 On 05-November-15			Bond Future	9.02	76.8197	9.0180	76.8197	0.00
07/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	371	0	371	0	0.00
07/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	361	0	361	0	0.00
07/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	352	0	352	0	0.00
07/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	9199	9	9199	9	0.00
07/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	9115	9	9115	9	0.00
07/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	9030	9	9030	9	0.00
07/07/2015	R214 On 04-February-16			Bond Future	9.07	78.1217	9.0715	78.1217	4,320.00
07/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	840	1	840	1	0.00
07/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	855	1	855	1	0.00
07/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	826	1	826	1	0.00
07/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9916	10	9916	10	0.00
07/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9995	10	9995	10	0.00
07/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	10075	10	10075	10	0.00
07/07/2015	R248 On 06-August-15			Bond Future	9.02	101.7662	9.0242	101.7662	41,313.00
07/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	2867	2	2867	2	0.00
07/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2974	2	2974	2	0.00
07/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	2759	2	2759	2	0.00
07/07/2015	R248 On 05-November-15			Bond Future	9.09	98.9403	9.0855	98.9403	0.00
07/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	12241	12	12241	12	0.00
07/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	12117	11	12117	11	0.00
07/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11994	11	11994	11	0.00
07/07/2015	R248 On 04-February-16			Bond Future	9.14	100.6173	9.1410	100.6173	0.00
07/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 04-February-16	9.01	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
07/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	1421	1	1421	1	0.00
07/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	1319	1	1319	1	0.00
07/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	1523	1	1523	1	0.00