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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/01/2015 TO: 06/01/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	2025 On 05-February-15			Bond Future	118.06	118.3917	118.0605	118.3917	16.00
06/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	930	1	1	1	0.00
06/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	950	1	1	1	0.00
06/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	940	1	1	1	0.00
06/01/2015	2025 On 07-May-15			Bond Future	119.94	120.2757	119.9395	120.2757	0.00
06/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1060	1	1	1	0.00
06/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1070	1	1	1	0.00
06/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1050	1	1	1	0.00
06/01/2015	2030 On 05-February-15			Bond Future	8.21	97.1914	98.4201	97.1914	4,666.00
06/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	8153	7	8	7	0.00
06/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	8302	7	8	7	0.00
06/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	8228	7	8	7	0.00
06/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 07-May-15			Bond Future	8.27	98.7305	99.9788	98.7305	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	3988	3	4	3	0.00
06/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	3910	3	4	3	0.00
06/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	3831	3	4	3	0.00
06/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 05-February-15			Bond Future	8.37	100.6417	101.9466	100.6417	15.00
06/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	1272	0	1	0	0.00
06/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	1184	0	1	0	0.00
06/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	1096	0	1	0	0.00
06/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2032 On 07-May-15			Bond Future	8.42	98.0803	99.4059	98.0803	0.00
06/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	607	0	1	0	0.00
06/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	782	0	1	0	0.00
06/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	694	0	1	0	0.00
06/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 06-August-15			Bond Future	8.46	99.7683	101.1151	99.7683	0.00
06/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	403	0	0	0	0.00
06/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	316	0	0	0	0.00
06/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	229	0	0	0	0.00
06/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2037 On 05-February-15			Bond Future	8.44	99.3770	100.7760	99.3770	36,001.00
06/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	9703	8	10	8	0.00
06/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	9788	8	10	8	0.00
06/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	9618	8	10	8	0.00
06/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 07-May-15			Bond Future	8.50	100.9507	102.3720	100.9507	500.00
06/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	4667	3	5	3	0.00
06/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	4849	3	5	3	0.00
06/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	4758	3	5	3	0.00
06/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 06-August-15			Bond Future	8.54	98.4278	99.8718	98.4278	0.00
06/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	2003	1	2	1	0.00
06/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	1909	0	2	0	0.00
06/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	2097	1	2	1	0.00
06/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 05-February-15			Bond Future	125.62	125.1751	125.6240	125.1751	3,701.00
06/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2614	2	3	2	0.00
06/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2624	2	3	2	0.00
06/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2634	2	3	2	0.00
06/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 07-May-15			Bond Future	127.62	127.1672	127.6233	127.1672	0.00
06/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	633	0	1	0	0.00
06/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	613	0	1	0	0.00
06/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	623	0	1	0	0.00
06/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 05-February-15			Bond Future	8.57	100.6401	102.1563	100.6401	6,042.00
06/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	4581	3	5	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
06/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	4481	3	4	3	0.00
06/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	4380	3	4	3	0.00
06/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 07-May-15			Bond Future	8.62	102.2338	103.7742	102.2338	0.00
06/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	3813	2	4	2	0.00
06/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	4013	2	4	2	0.00
06/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	3913	2	4	2	0.00
06/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2044 On 06-August-15			Bond Future	8.67	99.6077	101.1728	99.6077	0.00
06/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	789	0	1	0	0.00
06/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	997	0	1	0	0.00
06/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	893	0	1	0	0.00
06/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
06/01/2015	2046 On 05-February-15			Bond Future	127.85	127.8622	127.8540	127.8622	5,889.00
06/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3864	4	4	4	0.00
06/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3844	4	4	4	0.00
06/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3854	4	4	4	0.00
06/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 07-May-15			Bond Future	128.52	128.5279	128.5199	128.5279	0.00
06/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1510	2	2	2	0.00
06/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1520	2	2	2	0.00
06/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1530	2	2	2	0.00
06/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	2050 On 05-February-15			Bond Future	135.91	136.2603	135.9142	136.2603	2,753.00
06/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	5924	6	6	6	0.00
06/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	5904	6	6	6	0.00
06/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	5914	6	6	6	0.00
06/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 07-May-15			Bond Future	138.08	138.4283	138.0774	138.4283	0.00
06/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3067	3	3	3	0.00
06/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3087	3	3	3	0.00
06/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3077	3	3	3	0.00
06/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	AL12 On 05-February-15			Index Future	545.68	538.2120	545.6780	538.2120	0.00
06/01/2015	AL12 On 07-May-15			Index Future	554.31	546.7290	554.3130	546.7290	0.00
06/01/2015	AL37 On 05-February-15			Index Future	450.61	447.9930	450.6090	447.9930	116.00
06/01/2015	AL37 On 07-May-15			Index Future	457.74	455.0820	457.7400	455.0820	0.00
06/01/2015	AL7T On 05-February-15			Index Future	536.03	530.8760	536.0300	530.8760	3.00
06/01/2015	AL7T On 07-May-15			Index Future	544.51	539.2770	544.5130	539.2770	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	ALBI On 05-February-15			Index Future	489.60	485.0500	489.6000	485.0500	774.00
06/01/2015	ALBI On 07-May-15			Index Future	497.35	492.7250	497.3480	492.7250	0.00
06/01/2015	ALBI On 06-August-15			Index Future	505.80	501.1060	505.7990	501.1060	0.00
06/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2015	EL28 On 05-February-15			Bond Future	124.84	124.9186	124.8409	124.9186	0.00
06/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1149	1	1	1	0.00
06/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1169	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1159	1	1	1	0.00
06/01/2015	EL28 On 07-May-15			Bond Future	125.32	125.3970	125.3183	125.3970	0.00
06/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	308	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	318	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	328	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 05-February-15			Bond Future	9.28	86.3683	87.4595	86.3683	6,576.00
06/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	5402	4	5	4	0.00
06/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	5332	4	5	4	0.00
06/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	5262	4	5	4	0.00
06/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 07-May-15			Bond Future	9.35	83.9481	85.0568	83.9481	0.00
06/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2873	2	3	2	0.00
06/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3017	2	3	2	0.00
06/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2945	2	3	2	0.00
06/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 06-August-15			Bond Future	9.42	85.3927	86.5191	85.3927	0.00
06/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1340	0	1	0	0.00
06/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1413	0	1	0	0.00
06/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1267	0	1	0	0.00
06/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
06/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
06/01/2015	GOVI On 05-February-15			GOVI	487.03	482.8760	487.0320	482.8760	442.00
06/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	270420	23	27	23	0.00
06/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	270220	23	27	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	270320	23	27	23	0.00
06/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 07-May-15			GOVI	494.74	490.5170	494.7400	490.5170	131.00
06/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	447500	41	45	41	0.00
06/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	447300	41	45	41	0.00
06/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	447400	41	45	41	0.00
06/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/01/2015	GOVI On 06-August-15			GOVI	503.15	498.8590	503.1470	498.8590	0.00
06/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	31370	0	3	0	0.00
06/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	31470	0	3	0	0.00
06/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	31570	0	3	0	0.00
06/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	1	0	1	0.00
06/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	1	0	1	0.00
06/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	1	0	1	0.00
06/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2015	IGOV On 05-February-15			Index Future	224.49	224.4000	224.4890	224.4000	1,093.00
06/01/2015	IGOV On 07-May-15			Index Future	228.06	227.9690	228.0600	227.9690	81.00
06/01/2015	IGOV On 06-August-15			Index Future	231.95	231.8650	231.9530	231.8650	0.00
06/01/2015	ILBI On 05-February-15			Index Future	608.17	607.9350	608.1730	607.9350	157.00
06/01/2015	ILBI On 07-May-15			Index Future	618.04	617.8000	618.0400	617.8000	0.00
06/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.18	93.8200	93.8200	93.8200	0.00
06/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
06/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	2,850.00
06/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
06/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
06/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	5,000.00
06/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2600	93.2600	93.2600	0.00
06/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	0.00
06/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	92.8500	92.8500	0.00
06/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
06/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
06/01/2015	R023 On 05-February-15			Bond Future	7.60	103.4811	104.3900	103.4811	11,167.00
06/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	6601	6	7	6	0.00
06/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	6655	6	7	6	0.00
06/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	6546	6	7	6	0.00
06/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R023 On 07-May-15			Bond Future	7.65	101.1957	102.1190	101.1957	0.00
06/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	3294	3	3	3	0.00
06/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	3383	3	3	3	0.00
06/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	3339	3	3	3	0.00
06/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	462	1	0	1	0.00
06/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	450	1	0	1	0.00
06/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	474	1	0	1	0.00
06/01/2015	R023 On 06-August-15			Bond Future	7.68	102.9366	103.8742	102.9366	0.00
06/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	3943	3	4	3	0.00
06/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	7677	7	8	7	0.00
06/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	3983	3	4	3	0.00
06/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	4024	3	4	3	0.00
06/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	821	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	794	1	1	1	0.00
06/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	808	1	1	1	0.00
06/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	164	0	0	0	911.00
06/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
06/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1	1	0.00
06/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
06/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
06/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R186 On 05-February-15			Bond Future	7.80	120.8688	122.0989	120.8688	44,892.00
06/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	7895	7	8	7	0.00
06/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	7974	7	8	7	0.00
06/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	9851	9	10	9	0.00
06/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	7816	7	8	7	0.00
06/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	5500	4	5	4	0.00
06/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	5900	5	6	5	0.00
06/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	2131	1	2	1	0.00
06/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	2459	2	2	2	0.00
06/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	1	0	0	0	0.00
06/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
06/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
06/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
06/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	13	0	0	0	0.00
06/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	406	1	0	1	6,500.00
06/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	309	1	0	1	6,500.00
06/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	20	0	0	0	0.00
06/01/2015	R186 On 07-May-15			Bond Future	7.85	122.7824	124.0322	122.7824	200.00
06/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	4323	3	4	3	0.00
06/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	4383	4	4	4	0.00
06/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	4264	3	4	3	0.00
06/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	951	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	973	1	1	1	0.00
06/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	996	1	1	1	0.00
06/01/2015	R186 On 06-August-15			Bond Future	7.88	119.5943	120.8636	119.5943	0.00
06/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	3480	3	3	3	0.00
06/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	3525	3	4	3	0.00
06/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	3572	3	4	3	0.00
06/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	8681	8	9	8	0.00
06/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	2599	3	3	3	0.00
06/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	2525	3	3	3	0.00
06/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	2562	3	3	3	0.00
06/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	577	1	1	1	2,500.00
06/01/2015	R186 On 05-November-15			Bond Future	7.90	121.7547	123.0462	121.7547	0.00
06/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	5110	4	5	4	0.00
06/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	5211	4	5	4	0.00
06/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	5160	4	5	4	0.00
06/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	9435	8	9	8	0.00
06/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	2335	3	2	3	0.00
06/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	843	1	1	1	2,600.00
06/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	2365	3	2	3	0.00
06/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	2306	3	2	3	0.00
06/01/2015	R197 On 05-February-15			Bond Future	286.16	286.1795	286.1602	286.1795	898.00
06/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2840	3	3	3	0.00
06/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2850	3	3	3	0.00
06/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2830	3	3	3	0.00
06/01/2015	R197 On 07-May-15			Bond Future	290.71	290.7333	290.7146	290.7333	0.00
06/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3295	3	3	3	0.00
06/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3285	3	3	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
06/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3275	3	3	3	0.00
06/01/2015	R202 On 05-February-15			Bond Future	236.97	236.6407	236.9691	236.6407	50,884.00
06/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3979	4	4	4	0.00
06/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3959	4	4	4	0.00
06/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3969	4	4	4	0.00
06/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 07-May-15			Bond Future	240.74	240.4062	240.7405	240.4062	0.00
06/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2240	2	2	2	0.00
06/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2250	2	2	2	0.00
06/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2230	2	2	2	0.00
06/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15			Bond Future	6.73	106.5759	106.9250	106.5759	14,991.00
06/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2270	2	2	2	55.00
06/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	3793	3	4	3	0.00
06/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	3816	3	4	3	0.00
06/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	3771	3	4	3	0.00
06/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R203 On 07-May-15			Bond Future	6.77	104.0969	104.4517	104.0969	0.00
06/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1172	1	1	1	0.00
06/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1190	1	1	1	0.00
06/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1154	1	1	1	0.00
06/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	124	0	0	0	0.00
06/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	120	0	0	0	0.00
06/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	128	0	0	0	0.00
06/01/2015	R203 On 06-August-15			Bond Future	6.74	105.8881	106.2473	105.8881	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	587	0	1	0	0.00
06/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	598	0	1	0	0.00
06/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	608	0	1	0	0.00
06/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	585	1	1	1	0.00
06/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	575	1	1	1	0.00
06/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	594	1	1	1	0.00
06/01/2015	R204 On 05-February-15			Bond Future	7.02	103.8710	104.3775	103.8710	10,782.00
06/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4085	4	4	4	0.00
06/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4053	4	4	4	0.00
06/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4117	4	4	4	0.00
06/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R204 On 07-May-15			Bond Future	7.07	105.5155	106.0302	105.5155	0.00
06/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	1589	1	2	1	0.00
06/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	1638	1	2	1	0.00
06/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	1614	1	2	1	0.00
06/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	255	0	0	0	0.00
06/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	248	0	0	0	0.00
06/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	241	0	0	0	0.00
06/01/2015	R204 On 06-August-15			Bond Future	7.09	103.2922	103.8141	103.2922	0.00
06/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	3945	3	4	3	0.00
06/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2244	2	2	2	0.00
06/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2290	2	2	2	0.00
06/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2267	2	2	2	0.00
06/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	72	0	0	0	699.00
06/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	301	0	0	0	0.00
06/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	307	0	0	0	0.00
06/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	295	0	0	0	0.00
06/01/2015	R207 On 05-February-15			Bond Future	7.25	99.9132	100.4974	99.9132	30,977.00
06/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	4935	4	5	4	0.00
06/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	4973	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	4896	4	5	4	0.00
06/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R207 On 07-May-15			Bond Future	7.31	101.4950	102.0887	101.4950	0.00
06/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	3653	3	4	3	0.00
06/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	1961	2	2	2	66.00
06/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	3688	3	4	3	0.00
06/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	3618	3	4	3	0.00
06/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	74	0	0	0	0.00
06/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	72	0	0	0	0.00
06/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	346	1	0	1	0.00
06/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	77	0	0	0	0.00
06/01/2015	R207 On 06-August-15			Bond Future	7.34	99.5968	100.1990	99.5968	0.00
06/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2116	2	2	2	0.00
06/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	2167	2	2	2	0.00
06/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	2142	2	2	2	0.00
06/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1467	1	1	1	70.00
06/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	654	1	1	1	0.00
06/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	642	1	1	1	0.00
06/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	631	1	1	1	0.00
06/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	1032	1	1	1	0.00
06/01/2015	R207 On 05-November-15			Bond Future	7.34	101.3958	102.0084	101.3958	0.00
06/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	2301	2	2	2	0.00
06/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	2347	2	2	2	0.00
06/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	2324	2	2	2	0.00
06/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	1642	1	2	1	53.00
06/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	880	1	1	1	0.00
06/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	1306	2	1	2	0.00
06/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	856	1	1	1	0.00
06/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	868	1	1	1	0.00
06/01/2015	R208 On 05-February-15			Bond Future	7.38	98.6760	99.3805	98.6760	50,770.00
06/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	5117	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	5206	5	5	5	0.00
06/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	5161	4	5	4	0.00
06/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R208 On 07-May-15			Bond Future	7.43	96.8388	97.5546	96.8388	0.00
06/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	2819	2	3	2	0.00
06/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	2892	2	3	2	0.00
06/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	2856	2	3	2	0.00
06/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	295	0	0	0	0.00
06/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	279	0	0	0	0.00
06/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	287	0	0	0	0.00
06/01/2015	R208 On 06-August-15			Bond Future	7.46	98.5052	99.2317	98.5052	0.00
06/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	2994	2	3	2	0.00
06/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	2962	2	3	2	0.00
06/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	3026	3	3	3	0.00
06/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	6052	5	6	5	0.00
06/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	650	1	1	1	0.00
06/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	116	0	0	0	198.00
06/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	639	1	1	1	0.00
06/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	628	1	1	1	0.00
06/01/2015	R208 On 05-November-15			Bond Future	7.47	96.8814	97.6205	96.8814	0.00
06/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	4696	4	5	4	0.00
06/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	2479	2	2	2	0.00
06/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	2506	2	3	2	0.00
06/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	2453	2	2	2	0.00
06/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	460	1	0	1	2,200.00
06/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	1267	2	1	2	0.00
06/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	1251	2	1	2	0.00
06/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	1283	2	1	2	0.00
06/01/2015	R209 On 05-February-15			Bond Future	8.37	80.2718	81.4302	80.2718	29,898.00
06/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	6873	6	7	6	0.00
06/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	6801	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	4997	4	5	4	0.00
06/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	6730	6	7	6	0.00
06/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	5	0	0	0	0.00
06/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	6	0	0	0	0.00
06/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	5	0	0	0	0.00
06/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	35	0	0	0	0.00
06/01/2015	R209 On 07-May-15			Bond Future	8.42	78.3949	79.5719	78.3949	0.00
06/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	5292	4	5	4	0.00
06/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	5233	4	5	4	0.00
06/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	5174	4	5	4	0.00
06/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	670	1	1	1	0.00
06/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	685	1	1	1	0.00
06/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	654	1	1	1	0.00
06/01/2015	R209 On 06-August-15			Bond Future	8.45	79.7441	80.9400	79.7441	0.00
06/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	10821	10	11	10	0.00
06/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	5668	5	6	5	0.00
06/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	5721	5	6	5	0.00
06/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	5615	5	6	5	0.00
06/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1415	2	1	2	0.00
06/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	307	0	0	0	2,914.00
06/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1394	2	1	2	0.00
06/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1437	2	1	2	0.00
06/01/2015	R210 On 05-February-15			Bond Future	177.30	177.4158	177.3039	177.4158	628.00
06/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2314	2	2	2	0.00
06/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2294	2	2	2	0.00
06/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2304	2	2	2	0.00
06/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 07-May-15			Bond Future	178.05	178.1638	178.0507	178.1638	0.00
06/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	1051	1	1	1	0.00
06/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	1061	1	1	1	0.00
06/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	1041	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15			Bond Future	131.27	131.2818	131.2710	131.2818	1,120.00
06/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1729	2	2	2	0.00
06/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1719	2	2	2	0.00
06/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1739	2	2	2	0.00
06/01/2015	R211 On 07-May-15			Bond Future	133.36	133.3710	133.3603	133.3710	0.00
06/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1640	2	2	2	0.00
06/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1650	2	2	2	0.00
06/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1630	2	2	2	0.00
06/01/2015	R212 On 05-February-15			Bond Future	136.31	135.9714	136.3131	135.9714	13,564.00
06/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1677	2	2	2	0.00
06/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1697	2	2	2	0.00
06/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1687	2	2	2	0.00
06/01/2015	R212 On 07-May-15			Bond Future	138.48	138.1353	138.4827	138.1353	0.00
06/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2517	3	3	3	0.00
06/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2527	3	3	3	0.00
06/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2507	3	3	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
06/01/2015	R213 On 05-February-15			Bond Future	8.25	90.9441	92.1268	90.9441	23,708.00
06/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	7609	6	8	6	0.00
06/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	7681	7	8	7	0.00
06/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	7538	6	8	6	0.00
06/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	2	0	0	0	0.00
06/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	1	0	0	0	0.00
06/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	2	0	0	0	0.00
06/01/2015	R213 On 07-May-15			Bond Future	8.30	88.8397	90.0414	88.8397	0.00
06/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	4331	3	4	3	0.00
06/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	4443	4	4	4	0.00
06/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	4387	4	4	4	0.00
06/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	885	1	1	1	0.00
06/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	865	1	1	1	0.00
06/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	904	1	1	1	0.00
06/01/2015	R213 On 06-August-15			Bond Future	8.34	90.3682	91.5889	90.3682	0.00
06/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	3685	3	4	3	0.00
06/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	3729	3	4	3	0.00
06/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	3641	3	4	3	0.00
06/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	2416	3	2	3	0.00
06/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	2450	3	2	3	0.00
06/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	2383	3	2	3	0.00
06/01/2015	R214 On 05-February-15			Bond Future	8.45	81.2600	82.4809	81.2600	14,311.00
06/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	8399	7	8	7	0.00
06/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	8327	7	8	7	0.00
06/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	8254	7	8	7	0.00
06/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	2	0	0	0	0.00
06/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	2	0	0	0	0.00
06/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	1	0	0	0	0.00
06/01/2015	R214 On 07-May-15			Bond Future	8.50	79.2556	80.4959	79.2556	0.00
06/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	5940	5	6	5	0.00
06/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	6002	5	6	5	0.00
06/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	5878	5	6	5	0.00
06/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	634	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	619	1	1	1	0.00
06/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	648	1	1	1	0.00
06/01/2015	R214 On 06-August-15			Bond Future	8.54	80.6192	81.8795	80.6192	0.00
06/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	4237	4	4	4	0.00
06/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	4284	4	4	4	0.00
06/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	4333	4	4	4	0.00
06/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	2516	3	3	3	0.00
06/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	2481	3	2	3	0.00
06/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	2448	3	2	3	0.00
06/01/2015	R248 On 05-February-15			Bond Future	8.53	104.7807	106.3516	104.7807	43,226.00
06/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	9948	8	10	8	0.00
06/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	9854	8	10	8	0.00
06/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	10042	8	10	8	0.00
06/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 07-May-15			Bond Future	8.58	102.0094	103.6055	102.0094	0.00
06/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	7020	5	7	5	0.00
06/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	7118	6	7	6	0.00
06/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	6922	5	7	5	0.00
06/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 06-August-15			Bond Future	8.61	103.7644	105.3862	103.7644	0.00
06/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	1364	0	1	0	0.00
06/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	1579	0	2	0	0.00
06/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	1472	0	1	0	0.00
06/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00