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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/06/2015 TO: 05/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	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
05/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	2025 On 06-August-15			Bond Future	119.03	118.8851	119.0320	118.8851	16.00
05/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1968	2	2	2	0.00
05/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1978	2	2	2	0.00
05/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1958	2	2	2	0.00
05/06/2015	2025 On 05-November-15			Bond Future	120.95	120.8061	120.9522	120.8061	0.00
05/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	2038	2	2	2	0.00
05/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	2048	2	2	2	0.00
05/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	2058	2	2	2	0.00
05/06/2015	2030 On 06-August-15			Bond Future	8.84	94.1696	93.4645	94.1696	9,693.00
05/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8944	8	9	8	0.00
05/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8856	8	9	8	0.00
05/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	9031	8	9	8	0.00
05/06/2015	2030 On 05-November-15			Bond Future	8.91	95.6921	94.9731	95.6921	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	3142	2	3	2	0.00
05/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	3062	2	3	2	0.00
05/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	3221	3	3	3	0.00
05/06/2015	2032 On 06-August-15			Bond Future	8.94	97.8541	97.1015	97.8541	1,579.00
05/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3697	3	4	3	0.00
05/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3784	3	4	3	0.00
05/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3611	3	4	3	0.00
05/06/2015	2032 On 05-November-15			Bond Future	9.00	95.2802	94.5130	95.2802	0.00
05/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8658	8	9	8	0.00
05/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8750	8	9	8	0.00
05/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8566	8	9	8	0.00
05/06/2015	2032 On 04-February-16			Bond Future	9.06	96.9042	96.1231	96.9042	0.00
05/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	3054	2	3	2	0.00
05/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2971	2	3	2	0.00
05/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2887	2	3	2	0.00
05/06/2015	2037 On 06-August-15			Bond Future	9.03	96.0942	95.3110	96.0942	33,382.00
05/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2558	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2652	2	3	2	0.00
05/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2464	2	2	2	0.00
05/06/2015	2037 On 05-November-15			Bond Future	9.09	97.6479	96.8494	97.6479	0.00
05/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10553	10	11	10	0.00
05/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10659	10	11	10	0.00
05/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10448	10	10	10	0.00
05/06/2015	2037 On 04-February-16			Bond Future	9.14	95.0545	94.2416	95.0545	0.00
05/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3581	3	4	3	0.00
05/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3675	3	4	3	0.00
05/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3488	3	3	3	0.00
05/06/2015	2038 On 06-August-15			Bond Future	123.57	123.7444	123.5676	123.7444	3,627.00
05/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4432	4	4	4	0.00
05/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4442	4	4	4	0.00
05/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4422	4	4	4	0.00
05/06/2015	2038 On 05-November-15			Bond Future	125.56	125.7440	125.5608	125.7440	0.00
05/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8439	8	8	8	0.00
05/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8449	8	8	8	0.00
05/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8429	8	8	8	0.00
05/06/2015	2044 On 06-August-15			Bond Future	9.12	97.3871	96.5397	97.3871	10,735.00
05/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	3844	3	4	3	0.00
05/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	3636	3	4	3	0.00
05/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	3740	3	4	3	0.00
05/06/2015	2044 On 05-November-15			Bond Future	9.18	98.9617	98.0980	98.9617	0.00
05/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	9747	9	10	9	0.00
05/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	9633	9	10	9	0.00
05/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9861	9	10	9	0.00
05/06/2015	2044 On 04-February-16			Bond Future	9.23	96.2655	95.3863	96.2655	0.00
05/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	2185	1	2	1	0.00
05/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	2384	2	2	2	0.00
05/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	2284	1	2	1	0.00
05/06/2015	2046 On 06-August-15			Bond Future	121.46	121.6815	121.4601	121.6815	5,722.00
05/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7530	7	8	7	0.00
05/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7540	7	8	7	0.00
05/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7550	7	8	7	0.00
05/06/2015	2046 On 05-November-15			Bond Future	122.01	122.2412	122.0130	122.2412	0.00
05/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10987	11	11	11	0.00
05/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10977	11	11	11	0.00
05/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10997	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	2050 On 06-August-15			Bond Future	131.75	131.6977	131.7456	131.6977	3,821.00
05/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	5244	5	5	5	0.00
05/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	5264	5	5	5	0.00
05/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	5254	5	5	5	0.00
05/06/2015	2050 On 05-November-15			Bond Future	133.87	133.8255	133.8707	133.8255	0.00
05/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	11139	11	11	11	0.00
05/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	11129	11	11	11	0.00
05/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	11119	11	11	11	0.00
05/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	AL37 On 06-August-15			Index Future	455.22	456.8290	455.2150	456.8290	124.00
05/06/2015	AL37 On 05-November-15			Index Future	462.63	464.2860	462.6330	464.2860	0.00
05/06/2015	AL7T On 06-August-15			Index Future	533.76	536.8610	533.7590	536.8610	3.00
05/06/2015	AL7T On 05-November-15			Index Future	542.46	545.6240	542.4570	545.6240	0.00
05/06/2015	ALBI On 06-August-15			Index Future	487.66	490.6260	487.6600	490.6260	510.00
05/06/2015	ALBI On 05-November-15			Index Future	495.61	498.6340	495.6080	498.6340	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	ALBI On 04-February-16			Index Future	504.04	507.1260	504.0430	507.1260	0.00
05/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C208 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
05/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/06/2015	EL28 On 06-August-15			Bond Future	124.37	124.3270	124.3722	124.3270	0.00
05/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	628	1	1	1	0.00
05/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	618	1	1	1	0.00
05/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	638	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
05/06/2015	EL28 On 05-November-15			Bond Future	124.83	124.7875	124.8302	124.7875	0.00
05/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2170	2	2	2	0.00
05/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2180	2	2	2	0.00
05/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2160	2	2	2	0.00
05/06/2015	ES33 On 06-August-15			Bond Future	9.96	83.2299	82.5898	83.2299	6,396.00
05/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2663	2	3	2	0.00
05/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2516	2	3	2	0.00
05/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2589	2	3	2	0.00
05/06/2015	ES33 On 05-November-15			Bond Future	10.06	80.7876	80.1350	80.7876	0.00
05/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7798	7	8	7	0.00
05/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7719	7	8	7	0.00
05/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7878	7	8	7	0.00
05/06/2015	ES33 On 04-February-16			Bond Future	10.15	82.1645	81.5002	82.1645	0.00
05/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	935	0	1	0	0.00
05/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1004	0	1	0	0.00
05/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1073	0	1	0	0.00
05/06/2015	GOVI On 06-August-15			GOVI	484.48	487.2560	484.4810	487.2560	457.00
05/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	155190	13	16	13	0.00
05/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	155290	13	16	13	0.00
05/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	155090	13	16	13	0.00
05/06/2015	GOVI On 05-November-15			GOVI	492.38	495.2090	492.3760	495.2090	27.00
05/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	376240	35	38	35	0.00
05/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	376140	35	38	35	0.00
05/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	376340	35	38	35	0.00
05/06/2015	GOVI On 04-February-16			GOVI	500.76	503.6420	500.7560	503.6420	0.00
05/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	112340	8	11	8	0.00
05/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	112540	8	11	8	0.00
05/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	112440	8	11	8	0.00
05/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2015	IGOV On 06-August-15			Index Future	225.78	226.0360	225.7790	226.0360	1,080.00
05/06/2015	IGOV On 05-November-15			Index Future	229.46	229.7260	229.4590	229.7260	17.00
05/06/2015	IGOV On 04-February-16			Index Future	233.36	233.6380	233.3640	233.6380	0.00
05/06/2015	ILBI On 06-August-15			Index Future	613.26	613.9690	613.2640	613.9690	159.00
05/06/2015	ILBI On 05-November-15			Index Future	623.35	624.0730	623.3540	624.0730	0.00
05/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
05/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
05/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
05/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
05/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
05/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	0.00
05/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	2,000.00
05/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	92.9200	92.9200	0.00
05/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
05/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
05/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	0.00
05/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
05/06/2015	R023 On 06-August-15			Bond Future	8.28	101.0847	100.5552	101.0847	20,973.00
05/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1121	1	1	1	0.00
05/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4327	5	4	5	0.00
05/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1147	1	1	1	0.00
05/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1174	1	1	1	0.00
05/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1319	1	1	1	0.00
05/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1263	1	1	1	0.00
05/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1291	1	1	1	0.00
05/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	133	0	0	0	911.00
05/06/2015	R023 On 05-November-15			Bond Future	8.35	98.7945	98.2538	98.7945	0.00
05/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1105	1	1	1	0.00
05/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1143	1	1	1	0.00
05/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1124	1	1	1	0.00
05/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	3009	3	3	3	0.00
05/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2974	3	3	3	0.00
05/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	3045	3	3	3	0.00
05/06/2015	R023 On 04-February-16			Bond Future	8.42	100.4779	99.9271	100.4779	0.00
05/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1450	2	1	2	0.00
05/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1412	2	1	2	0.00
05/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1431	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3670	3	4	3	0.00
05/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3637	3	4	3	0.00
05/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3603	3	4	3	0.00
05/06/2015	R186 On 06-August-15			Bond Future	8.45	116.9443	116.2156	116.9443	40,909.00
05/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2018	2	2	2	0.00
05/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	152	0	0	0	75.00
05/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	228	0	0	0	1,000.00
05/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1445	2	1	2	20.00
05/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	531	1	1	1	0.00
05/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	330	0	0	0	20.00
05/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	548	1	1	1	0.00
05/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	566	1	1	1	0.00
05/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2859	3	3	3	0.00
05/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4072	5	4	5	0.00
05/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1854	2	2	2	0.00
05/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2236	3	2	3	0.00
05/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1814	2	2	2	0.00
05/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	641	1	1	1	75.00
05/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6782	6	7	6	0.00
05/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1660	1	2	1	5,229.00
05/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	6006	5	6	5	0.00
05/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1852	2	2	2	4,229.00
05/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	4298	4	4	4	0.00
05/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3913	3	4	3	0.00
05/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	5265	5	5	5	0.00
05/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	4168	4	4	4	0.00
05/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	2280	2	2	2	0.00
05/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	1093	1	1	1	20.00
05/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1813	1	2	1	75.00
05/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	4233	4	4	4	0.00
05/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	616	0	1	0	5,350.00
05/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1485	1	1	1	4,229.00
05/06/2015	R186 On 05-November-15			Bond Future	8.52	118.8340	118.0903	118.8340	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1924	2	2	2	0.00
05/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2630	3	3	3	0.00
05/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1863	2	2	2	0.00
05/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	1985	2	2	2	0.00
05/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1954	2	2	2	0.00
05/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4341	5	4	5	0.00
05/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5090	6	5	6	0.00
05/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2277	3	2	3	169.00
05/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	756	1	1	1	169.00
05/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	3184	3	3	3	6,248.00
05/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	7129	7	7	7	0.00
05/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	4233	4	4	4	1,090.00
05/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	4134	4	4	4	0.00
05/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3615	3	4	3	9,370.00
05/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	4036	4	4	4	0.00
05/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1826	2	2	2	169.00
05/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	4085	4	4	4	8,690.00
05/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1454	1	1	1	2,600.00
05/06/2015	R186 On 04-February-16			Bond Future	8.58	115.5601	114.8028	115.5601	5,512.00
05/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	756	1	1	1	0.00
05/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	742	1	1	1	0.00
05/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	730	1	1	1	0.00
05/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9379	9	9	9	0.00
05/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	9309	9	9	9	0.00
05/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9450	9	9	9	0.00
05/06/2015	R186 On 05-May-16			Bond Future	8.63	117.6304	116.8616	117.6304	0.00
05/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3167	4	3	4	0.00
05/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3199	4	3	4	0.00
05/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3135	3	3	3	0.00
05/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1246	1	1	1	0.00
05/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5395	5	5	5	0.00
05/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5306	5	5	5	0.00
05/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9611	9	10	9	0.00
05/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5351	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R197 On 06-August-15			Bond Future	285.96	286.3646	285.9599	286.3646	997.00
05/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	2040	2	2	2	0.00
05/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	2050	2	2	2	0.00
05/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	2030	2	2	2	0.00
05/06/2015	R197 On 05-November-15			Bond Future	290.57	290.9908	290.5720	290.9908	0.00
05/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	4418	4	4	4	0.00
05/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	4438	4	4	4	0.00
05/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	4428	4	4	4	0.00
05/06/2015	R202 On 06-August-15			Bond Future	234.26	234.8489	234.2623	234.8489	53,356.00
05/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5728	5	6	5	0.00
05/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5738	5	6	5	0.00
05/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5748	5	6	5	0.00
05/06/2015	R202 On 05-November-15			Bond Future	238.04	238.6429	238.0407	238.6429	0.00
05/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7949	7	8	7	0.00
05/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7969	7	8	7	0.00
05/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7959	7	8	7	0.00
05/06/2015	R203 On 06-August-15			Bond Future	7.39	105.1619	104.9852	105.1619	17,787.00
05/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	54	0	0	0	0.00
05/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	986	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
05/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	58	0	0	0	0.00
05/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	56	0	0	0	0.00
05/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1305	1	1	1	0.00
05/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1322	1	1	1	0.00
05/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	129	0	0	0	5,000.00
05/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1288	1	1	1	0.00
05/06/2015	R203 On 05-November-15			Bond Future	7.51	102.6953	102.5130	102.6953	0.00
05/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	0	0	0.00
05/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	14	0	0	0	0.00
05/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	0	0	0.00
05/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2635	2	3	2	0.00
05/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2618	2	3	2	0.00
05/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2652	2	3	2	0.00
05/06/2015	R203 On 04-February-16			Bond Future	7.61	104.4453	104.2591	104.4453	0.00
05/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	298	0	0	0	0.00
05/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	309	0	0	0	0.00
05/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	304	0	0	0	0.00
05/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	857	1	1	1	0.00
05/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	838	1	1	1	0.00
05/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	847	1	1	1	0.00
05/06/2015	R204 On 06-August-15			Bond Future	7.69	102.2719	102.0113	102.2719	21,429.00
05/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2144	2	2	2	0.00
05/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	689	1	1	1	0.00
05/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	721	1	1	1	0.00
05/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	705	1	1	1	0.00
05/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	75	0	0	0	699.00
05/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	542	0	1	0	0.00
05/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	555	0	1	0	0.00
05/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	529	0	1	0	0.00
05/06/2015	R204 On 05-November-15			Bond Future	7.79	103.9244	103.6568	103.9244	0.00
05/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	27	0	0	0	0.00
05/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	28	0	0	0	0.00
05/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	26	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4316	4	4	4	0.00
05/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4344	4	4	4	0.00
05/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4372	4	4	4	0.00
05/06/2015	R204 On 04-February-16			Bond Future	7.88	101.6579	101.3849	101.6579	0.00
05/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	593	1	1	1	0.00
05/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	583	1	1	1	0.00
05/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	574	1	1	1	0.00
05/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1544	1	2	1	0.00
05/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1528	1	2	1	0.00
05/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1560	1	2	1	0.00
05/06/2015	R207 On 06-August-15			Bond Future	7.95	98.3131	97.9572	98.3131	38,359.00
05/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	454	1	0	1	0.00
05/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	480	1	0	1	0.00
05/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	467	1	0	1	0.00
05/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	186	0	0	0	70.00
05/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1233	1	1	1	0.00
05/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1993	2	2	2	0.00
05/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1186	1	1	1	0.00
05/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1209	1	1	1	0.00
05/06/2015	R207 On 05-November-15			Bond Future	8.04	99.9021	99.5378	99.9021	0.00
05/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	749	1	1	1	0.00
05/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	775	1	1	1	0.00
05/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	762	1	1	1	0.00
05/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	480	1	0	1	19.00
05/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	416	1	0	1	53.00
05/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1798	2	2	2	0.00
05/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1776	2	2	2	0.00
05/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2368	2	2	2	0.00
05/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1755	2	2	2	0.00
05/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2551	2	3	2	0.00
05/06/2015	R207 On 04-February-16			Bond Future	8.13	97.9623	97.5909	97.9623	0.00
05/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	382	0	0	0	43.00
05/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	562	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
05/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	581	1	1	1	0.00
05/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	571	1	1	1	19.00
05/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2633	2	3	2	0.00
05/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2609	2	3	2	0.00
05/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2656	2	3	2	0.00
05/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3214	3	3	3	0.00
05/06/2015	R207 On 05-May-16			Bond Future	8.20	99.7174	99.3411	99.7174	0.00
05/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1172	1	1	1	0.00
05/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1146	1	1	1	0.00
05/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	826	1	1	1	43.00
05/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1159	1	1	1	0.00
05/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2226	2	2	2	0.00
05/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2208	2	2	2	0.00
05/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2799	3	3	3	0.00
05/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2244	2	2	2	0.00
05/06/2015	R208 On 06-August-15			Bond Future	8.08	96.9819	96.5389	96.9819	37,640.00
05/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	785	1	1	1	0.00
05/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	766	1	1	1	0.00
05/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	804	1	1	1	0.00
05/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3347	4	3	4	0.00
05/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	1123	1	1	1	0.00
05/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	1099	1	1	1	0.00
05/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1147	1	1	1	0.00
05/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	104	0	0	0	198.00
05/06/2015	R208 On 05-November-15			Bond Future	8.16	95.1494	94.6966	95.1494	0.00
05/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2223	3	2	3	0.00
05/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	753	1	1	1	0.00
05/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	767	1	1	1	0.00
05/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	740	1	1	1	0.00
05/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	911	1	1	1	2,200.00
05/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2464	2	2	2	0.00
05/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2436	2	2	2	0.00
05/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2493	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R208 On 04-February-16			Bond Future	8.23	96.7709	96.3096	96.7709	0.00
05/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	947	1	1	1	0.00
05/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	934	1	1	1	0.00
05/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	961	1	1	1	0.00
05/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2913	3	3	3	0.00
05/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2885	3	3	3	0.00
05/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2858	3	3	3	0.00
05/06/2015	R209 On 06-August-15			Bond Future	8.98	77.5445	76.8592	77.5445	25,578.00
05/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6611	7	7	7	0.00
05/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1922	2	2	2	0.00
05/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1961	2	2	2	0.00
05/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1884	2	2	2	0.00
05/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1751	1	2	1	0.00
05/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	177	0	0	0	2,914.00
05/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1715	1	2	1	0.00
05/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1787	1	2	1	0.00
05/06/2015	R209 On 05-November-15			Bond Future	9.03	75.6497	74.9514	75.6497	10.00
05/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3780	4	4	4	0.00
05/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	497	1	0	1	0.00
05/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	519	1	1	1	0.00
05/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	507	1	1	1	0.00
05/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8790	8	9	8	0.00
05/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	2216	2	2	2	998.00
05/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8866	8	9	8	0.00
05/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8715	8	9	8	0.00
05/06/2015	R209 On 04-February-16			Bond Future	9.09	76.9391	76.2282	76.9391	0.00
05/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2617	3	3	3	0.00
05/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2647	3	3	3	0.00
05/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2676	3	3	3	0.00
05/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	5180	5	5	5	0.00
05/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	5133	5	5	5	0.00
05/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	5227	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R210 On 06-August-15			Bond Future	177.58	177.5222	177.5847	177.5222	1,227.00
05/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1425	1	1	1	0.00
05/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1415	1	1	1	0.00
05/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1405	1	1	1	0.00
05/06/2015	R210 On 05-November-15			Bond Future	178.32	178.2585	178.3173	178.2585	0.00
05/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3683	4	4	4	0.00
05/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3693	4	4	4	0.00
05/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3673	4	4	4	0.00
05/06/2015	R211 On 06-August-15			Bond Future	133.37	133.3226	133.3660	133.3226	1,120.00
05/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1634	2	2	2	0.00
05/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1644	2	2	2	0.00
05/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1624	2	2	2	0.00
05/06/2015	R211 On 05-November-15			Bond Future	135.52	135.4769	135.5175	135.4769	0.00
05/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	527	0	1	0	0.00
05/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	517	0	1	0	0.00
05/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	507	0	1	0	0.00
05/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/06/2015	R212 On 06-August-15			Bond Future	137.48	137.8946	137.4810	137.8946	1,109.00
05/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	3509	3	4	3	0.00
05/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	3519	3	4	3	0.00
05/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	3529	3	4	3	0.00
05/06/2015	R212 On 05-November-15			Bond Future	139.70	140.1229	139.6989	140.1229	0.00
05/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	6301	6	6	6	0.00
05/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	6311	6	6	6	0.00
05/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	6291	6	6	6	0.00
05/06/2015	R213 On 06-August-15			Bond Future	8.88	88.1506	87.4342	88.1506	17,330.00
05/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	687	1	1	1	0.00
05/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	707	1	1	1	0.00
05/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	728	1	1	1	0.00
05/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3593	3	4	3	0.00
05/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3536	3	4	3	0.00
05/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3651	3	4	3	0.00
05/06/2015	R213 On 05-November-15			Bond Future	8.95	86.0311	85.3007	86.0311	0.00
05/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	333	0	0	0	0.00
05/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	349	0	0	0	0.00
05/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	341	0	0	0	0.00
05/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9819	9	10	9	0.00
05/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9666	9	10	9	0.00
05/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9742	9	10	9	0.00
05/06/2015	R213 On 04-February-16			Bond Future	9.01	87.4970	86.7535	87.4970	0.00
05/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2781	3	3	3	0.00
05/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2812	3	3	3	0.00
05/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2751	3	3	3	0.00
05/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4664	4	5	4	0.00
05/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4620	4	5	4	0.00
05/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4707	4	5	4	0.00
05/06/2015	R214 On 06-August-15			Bond Future	9.03	78.5827	77.8610	78.5827	19,996.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1028	1	1	1	0.00
05/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1054	1	1	1	0.00
05/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1081	1	1	1	0.00
05/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	3326	3	3	3	0.00
05/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	3270	3	3	3	0.00
05/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	3214	3	3	3	0.00
05/06/2015	R214 On 05-November-15			Bond Future	9.08	76.5618	75.8263	76.5618	0.00
05/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	500	1	0	1	0.00
05/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	488	1	0	1	0.00
05/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	478	1	0	1	0.00
05/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9831	9	10	9	0.00
05/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9748	9	10	9	0.00
05/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9665	9	10	9	0.00
05/06/2015	R214 On 04-February-16			Bond Future	9.14	77.8664	77.1178	77.8664	4,320.00
05/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	954	1	1	1	0.00
05/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	970	1	1	1	0.00
05/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	939	1	1	1	0.00
05/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10539	10	11	10	0.00
05/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10616	10	11	10	0.00
05/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10695	10	11	10	0.00
05/06/2015	R248 On 06-August-15			Bond Future	9.11	101.0302	100.1604	101.0302	36,437.00
05/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	3754	3	4	3	0.00
05/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	3862	3	4	3	0.00
05/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	3647	3	4	3	0.00
05/06/2015	R248 On 05-November-15			Bond Future	9.17	98.2328	97.3464	98.2328	0.00
05/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	13104	12	13	12	0.00
05/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12981	12	13	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	12857	12	13	12	0.00
05/06/2015	R248 On 04-February-16			Bond Future	9.23	99.9068	99.0044	99.9068	0.00
05/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	2290	1	2	1	0.00
05/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	2188	1	2	1	0.00
05/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	2392	1	2	1	0.00