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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	2025 On 07-May-15			Bond Future	121.81	121.5820	121.8055	121.5820	0.00
07/05/2015	2025 On 07-May-15	120.99	Call	Bond Future	816	1	816	1	0.00
07/05/2015	2025 On 07-May-15	121.01	Call	Bond Future	796	1	796	1	0.00
07/05/2015	2025 On 07-May-15	121.00	Call	Bond Future	806	1	806	1	0.00
07/05/2015	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 06-August-15			Bond Future	122.56	122.3300	122.5561	122.3300	16.00
07/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1566	1	1566	1	0.00
07/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1546	1	1546	1	0.00
07/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1556	1	1556	1	0.00
07/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 05-November-15			Bond Future	124.57	124.3389	124.5676	124.3389	0.00
07/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1558	1	1558	1	0.00
07/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1578	1	1578	1	0.00
07/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1568	1	1568	1	0.00
07/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 07-May-15			Bond Future	8.61	97.6478	8.6100	97.6478	0.00
07/05/2015	2030 On 07-May-15	8.76	Call	Bond Future	1184	2	1184	2	0.00
07/05/2015	2030 On 07-May-15	8.75	Call	Bond Future	1106	2	1106	2	0.00
07/05/2015	2030 On 07-May-15	8.74	Call	Bond Future	1027	2	1027	2	0.00
07/05/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 06-August-15			Bond Future	8.61	95.1748	8.6102	95.1748	8,573.00
07/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7234	7	7234	7	0.00
07/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7059	7	7059	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7146	7	7146	7	0.00
07/05/2015	2030 On 05-November-15			Bond Future	8.66	96.7311	8.6649	96.7311	0.00
07/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1296	1	1296	1	0.00
07/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1216	1	1216	1	0.00
07/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1375	1	1375	1	0.00
07/05/2015	2032 On 07-May-15			Bond Future	8.71	97.4074	8.7100	97.4074	0.00
07/05/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 07-May-15	8.50	Put	Bond Future	1810	1	1810	1	0.00
07/05/2015	2032 On 07-May-15	8.51	Put	Bond Future	1723	1	1723	1	0.00
07/05/2015	2032 On 07-May-15	8.49	Put	Bond Future	1897	1	1897	1	0.00
07/05/2015	2032 On 06-August-15			Bond Future	8.70	98.9389	8.7012	98.9389	1,585.00
07/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1724	2	1724	2	0.00
07/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1637	2	1637	2	0.00
07/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1810	2	1810	2	0.00
07/05/2015	2032 On 05-November-15			Bond Future	8.76	96.4004	8.7572	96.4004	0.00
07/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6633	7	6633	7	0.00
07/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6725	7	6725	7	0.00
07/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6541	7	6541	7	0.00
07/05/2015	2032 On 04-February-16			Bond Future	8.81	98.0719	8.8063	98.0719	0.00
07/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	965	1	965	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	881	1	881	1	0.00
07/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	798	1	798	1	0.00
07/05/2015	2037 On 07-May-15			Bond Future	8.81	99.9295	8.8050	99.9295	0.00
07/05/2015	2037 On 07-May-15	9.01	Call	Bond Future	1895	2	1895	2	0.00
07/05/2015	2037 On 07-May-15	8.99	Call	Bond Future	1713	2	1713	2	0.00
07/05/2015	2037 On 07-May-15	9.00	Call	Bond Future	1804	2	1804	2	0.00
07/05/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 06-August-15			Bond Future	8.80	97.2419	8.8007	97.2419	33,808.00
07/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	476	1	476	1	0.00
07/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	382	1	382	1	0.00
07/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	570	1	570	1	0.00
07/05/2015	2037 On 05-November-15			Bond Future	8.85	98.8321	8.8525	98.8321	0.00
07/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8418	9	8418	9	0.00
07/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8523	9	8523	9	0.00
07/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8313	8	8313	8	0.00
07/05/2015	2037 On 04-February-16			Bond Future	8.90	96.2880	8.8990	96.2880	0.00
07/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1379	2	1379	2	0.00
07/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1473	2	1473	2	0.00
07/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1286	1	1286	1	0.00
07/05/2015	2038 On 07-May-15			Bond Future	131.24	131.2268	131.2373	131.2268	0.00
07/05/2015	2038 On 07-May-15	126.99	Call	Bond Future	4247	4	4247	4	0.00
07/05/2015	2038 On 07-May-15	127.01	Call	Bond Future	4227	4	4227	4	0.00
07/05/2015	2038 On 07-May-15	127.00	Call	Bond Future	4237	4	4237	4	0.00

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07/05/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 06-August-15			Bond Future	131.75	131.9805	131.7500	131.9805	2,814.00
07/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3760	4	3760	4	0.00
07/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3740	4	3740	4	0.00
07/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3750	4	3750	4	0.00
07/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 05-November-15			Bond Future	133.91	134.1479	133.9123	134.1479	0.00
07/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	88	0	88	0	0.00
07/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	98	0	98	0	0.00
07/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	78	0	78	0	0.00
07/05/2015	2044 On 07-May-15			Bond Future	8.86	101.8386	8.8600	101.8386	0.00
07/05/2015	2044 On 07-May-15	9.01	Call	Bond Future	1518	2	1518	2	0.00
07/05/2015	2044 On 07-May-15	8.99	Call	Bond Future	1318	2	1318	2	0.00
07/05/2015	2044 On 07-May-15	9.00	Call	Bond Future	1418	2	1418	2	0.00
07/05/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 06-August-15			Bond Future	8.85	99.0558	8.8525	99.0558	10,733.00
07/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1059	1	1059	1	0.00
07/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	955	1	955	1	0.00
07/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1164	1	1164	1	0.00
07/05/2015	2044 On 05-November-15			Bond Future	8.90	100.6756	8.9018	100.6756	0.00
07/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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07/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7003	7	7003	7	0.00
07/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6889	7	6889	7	0.00
07/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7117	7	7117	7	0.00
07/05/2015	2044 On 04-February-16			Bond Future	8.95	98.0381	8.9462	98.0381	0.00
07/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	637	0	637	0	0.00
07/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	438	0	438	0	0.00
07/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	537	0	537	0	0.00
07/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 07-May-15			Bond Future	132.37	132.3590	132.3696	132.3590	0.00
07/05/2015	2046 On 07-May-15	127.01	Call	Bond Future	5360	5	5360	5	0.00
07/05/2015	2046 On 07-May-15	127.00	Call	Bond Future	5370	5	5370	5	0.00
07/05/2015	2046 On 07-May-15	126.99	Call	Bond Future	5380	5	5380	5	0.00
07/05/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 06-August-15			Bond Future	134.46	134.4512	134.4610	134.4512	6,022.00
07/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	5471	5	5471	5	0.00
07/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	5451	5	5451	5	0.00
07/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	5461	5	5461	5	0.00
07/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 05-November-15			Bond Future	135.27	135.2609	135.2696	135.2609	0.00
07/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	2280	2	2280	2	0.00
07/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	2270	2	2270	2	0.00
07/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	2260	2	2260	2	0.00
07/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 07-May-15			Bond Future	143.94	143.9329	143.9447	143.9329	0.00
07/05/2015	2050 On 07-May-15	134.99	Call	Bond Future	8955	9	8955	9	0.00

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07/05/2015	2050 On 07-May-15	135.01	Call	Bond Future	8935	9	8935	9	0.00
07/05/2015	2050 On 07-May-15	135.00	Call	Bond Future	8945	9	8945	9	0.00
07/05/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 06-August-15			Bond Future	144.75	144.7389	144.7496	144.7389	3,395.00
07/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	7750	8	7750	8	0.00
07/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	7760	8	7760	8	0.00
07/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	7740	8	7740	8	0.00
07/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 05-November-15			Bond Future	147.13	147.1156	147.1254	147.1156	0.00
07/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	2125	2	2125	2	0.00
07/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	2135	2	2135	2	0.00
07/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	2115	2	2115	2	0.00
07/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	AL12 On 07-May-15			Index Future	537.23	540.0730	537.2310	540.0730	0.00
07/05/2015	AL37 On 07-May-15			Index Future	451.53	452.5370	451.5310	452.5370	0.00
07/05/2015	AL37 On 06-August-15			Index Future	459.77	459.5740	459.7710	459.5740	122.00
07/05/2015	AL37 On 05-November-15			Index Future	467.36	467.1620	467.3580	467.1620	0.00
07/05/2015	AL7T On 07-May-15			Index Future	532.27	534.3090	532.2660	534.3090	0.00
07/05/2015	AL7T On 06-August-15			Index Future	543.02	542.6190	543.0160	542.6190	3.00
07/05/2015	AL7T On 05-November-15			Index Future	551.98	551.5770	551.9770	551.5770	0.00
07/05/2015	ALBI On 07-May-15			Index Future	486.03	487.8350	486.0340	487.8350	0.00
07/05/2015	ALBI On 06-August-15			Index Future	495.94	495.4210	495.9370	495.4210	510.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	ALBI On 05-November-15			Index Future	504.12	503.6010	504.1210	503.6010	103.00
07/05/2015	ALBI On 04-February-16			Index Future	512.86	512.3230	512.8550	512.3230	0.00
07/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/05/2015	EL28 On 07-May-15			Bond Future	125.96	125.8120	125.9628	125.8120	0.00
07/05/2015	EL28 On 07-May-15	125.01	Call	Bond Future	953	1	953	1	0.00
07/05/2015	EL28 On 07-May-15	125.00	Call	Bond Future	963	1	963	1	0.00
07/05/2015	EL28 On 07-May-15	124.99	Call	Bond Future	973	1	973	1	0.00
07/05/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 06-August-15			Bond Future	127.67	127.8007	127.6693	127.8007	0.00
07/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2659	3	2659	3	0.00
07/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2669	3	2669	3	0.00
07/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2679	3	2679	3	0.00
07/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 05-November-15			Bond Future	128.23	128.3604	128.2256	128.3604	0.00
07/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1236	1	1236	1	0.00
07/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1226	1	1226	1	0.00
07/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1216	1	1216	1	0.00
07/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 07-May-15			Bond Future	9.73	82.6482	9.7300	82.6482	0.00
07/05/2015	ES33 On 07-May-15	9.74	Call	Bond Future	72	0	72	0	0.00
07/05/2015	ES33 On 07-May-15	9.76	Call	Bond Future	217	1	217	1	0.00
07/05/2015	ES33 On 07-May-15	9.75	Call	Bond Future	145	1	145	1	0.00
07/05/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 06-August-15			Bond Future	9.75	83.9476	9.7532	83.9476	6,396.00
07/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1187	1	1187	1	0.00
07/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1113	1	1113	1	0.00
07/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1040	1	1040	1	0.00
07/05/2015	ES33 On 05-November-15			Bond Future	9.84	81.5320	9.8380	81.5320	0.00
07/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6282	6	6282	6	0.00
07/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6203	6	6203	6	0.00
07/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6361	6	6361	6	0.00
07/05/2015	ES33 On 04-February-16			Bond Future	9.92	82.9456	9.9189	82.9456	0.00
07/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	494	0	494	0	0.00
07/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	632	1	632	1	0.00
07/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	563	0	563	0	0.00
07/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	GOVI On 07-May-15			GOVI	482.64	484.3740	482.6440	484.3740	0.00
07/05/2015	GOVI On 07-May-15	449.99	Call	GOVI	326540	34	326540	34	0.00
07/05/2015	GOVI On 07-May-15	450.01	Call	GOVI	326340	34	326340	34	0.00
07/05/2015	GOVI On 07-May-15	450.00	Call	GOVI	326440	34	326440	34	0.00
07/05/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 06-August-15			GOVI	492.31	491.9070	492.3090	491.9070	459.00
07/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	76910	8	76910	8	0.00
07/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	76810	8	76810	8	0.00
07/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	77010	8	77010	8	0.00
07/05/2015	GOVI On 05-November-15			GOVI	500.43	500.0280	500.4330	500.0280	27.00
07/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 05-November-15	530.00	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
07/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	295670	30	295670	30	0.00
07/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	295570	30	295570	30	0.00
07/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	295770	30	295770	30	0.00
07/05/2015	GOVI On 04-February-16			GOVI	509.10	508.6880	509.1020	508.6880	0.00
07/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	28880	3	28880	3	0.00
07/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	29080	3	29080	3	0.00
07/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	28980	3	28980	3	0.00
07/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/05/2015	IGOV On 07-May-15			Index Future	231.31	231.1150	231.3100	231.1150	0.00
07/05/2015	IGOV On 06-August-15			Index Future	234.97	234.7280	234.9670	234.7280	1,080.00
07/05/2015	IGOV On 05-November-15			Index Future	238.86	238.6220	238.8630	238.6220	17.00
07/05/2015	IGOV On 04-February-16			Index Future	243.02	242.7740	243.0210	242.7740	0.00
07/05/2015	ILBI On 07-May-15			Index Future	626.96	626.3110	626.9550	626.3110	0.00
07/05/2015	ILBI On 06-August-15			Index Future	637.05	636.3950	637.0470	636.3950	159.00
07/05/2015	ILBI On 05-November-15			Index Future	647.60	646.9430	647.6040	646.9430	0.00
07/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
07/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	7,500.00
07/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
07/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
07/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
07/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
07/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
07/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
07/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	0.00
07/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
07/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
07/05/2015	R023 On 07-May-15			Bond Future	7.98	100.5393	7.9800	100.5393	0.00
07/05/2015	R023 On 07-May-15	8.14	Call	Bond Future	904	1	904	1	0.00
07/05/2015	R023 On 07-May-15	8.16	Call	Bond Future	1016	1	1016	1	0.00
07/05/2015	R023 On 07-May-15	8.15	Call	Bond Future	960	1	960	1	0.00
07/05/2015	R023 On 07-May-15	8.15	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R023 On 07-May-15	8.16	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R023 On 07-May-15	8.14	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R023 On 06-August-15			Bond Future	7.98	102.1200	7.9800	102.1200	10,246.00
07/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2294	2	2294	2	0.00
07/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5917	6	5917	6	0.00
07/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2330	2	2330	2	0.00
07/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2366	2	2366	2	0.00
07/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	865	1	865	1	0.00
07/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	828	1	828	1	0.00
07/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	847	1	847	1	0.00
07/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	97	0	97	0	911.00
07/05/2015	R023 On 05-November-15			Bond Future	8.04	99.8647	8.0393	99.8647	0.00
07/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1949	2	1949	2	0.00
07/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2002	2	2002	2	0.00
07/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1975	2	1975	2	0.00
07/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2187	2	2187	2	0.00
07/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2160	2	2160	2	0.00
07/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2215	2	2215	2	0.00
07/05/2015	R023 On 04-February-16			Bond Future	8.09	101.5957	8.0902	101.5957	0.00
07/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2285	2	2285	2	0.00
07/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2234	2	2234	2	0.00
07/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2259	2	2259	2	0.00
07/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2760	3	2760	3	0.00
07/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2733	3	2733	3	0.00
07/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2706	3	2706	3	0.00
07/05/2015	R186 On 07-May-15			Bond Future	8.19	121.6659	8.1900	121.6659	0.00
07/05/2015	R186 On 07-May-15	8.25	Call	Bond Future	494	1	494	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R186 On 07-May-15	7.40	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	7.45	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	7.80	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	8.24	Call	Bond Future	412	1	412	1	0.00
07/05/2015	R186 On 07-May-15	8.05	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	8.10	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	8.26	Call	Bond Future	576	1	576	1	0.00
07/05/2015	R186 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	7.40	Put	Bond Future	6776	6	6776	6	0.00
07/05/2015	R186 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	7.30	Put	Bond Future	7672	7	7672	7	0.00
07/05/2015	R186 On 07-May-15	7.80	Put	Bond Future	3280	3	3280	3	0.00
07/05/2015	R186 On 07-May-15	7.45	Put	Bond Future	6332	6	6332	6	0.00
07/05/2015	R186 On 07-May-15	8.00	Put	Bond Future	1583	1	1583	1	0.00
07/05/2015	R186 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R186 On 07-May-15	8.05	Put	Bond Future	1163	1	1163	1	0.00
07/05/2015	R186 On 07-May-15	8.10	Put	Bond Future	746	0	746	0	0.00
07/05/2015	R186 On 07-May-15	7.50	Put	Bond Future	5889	5	5889	5	0.00
07/05/2015	R186 On 06-August-15			Bond Future	8.19	118.2821	8.1862	118.2821	39,954.00
07/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3705	4	3705	4	0.00
07/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1503	1	1503	1	0.00
07/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	859	1	859	1	1,000.00
07/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1569	2	1569	2	0.00
07/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1536	2	1536	2	0.00
07/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6081	6	6081	6	0.00
07/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3442	3	3442	3	0.00
07/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3977	4	3977	4	0.00
07/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1190	1	1190	1	5,229.00
07/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1323	1	1323	1	4,229.00
07/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	3114	3	3114	3	0.00
07/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4480	5	4480	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
07/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	3013	3	3013	3	0.00
07/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	1069	1	1069	1	4,229.00
07/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	468	0	468	0	5,350.00
07/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	3063	3	3063	3	0.00
07/05/2015	R186 On 05-November-15			Bond Future	8.24	120.2156	8.2393	120.2156	500.00
07/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4066	4	4066	4	0.00
07/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3156	3	3156	3	0.00
07/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3077	3	3077	3	0.00
07/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3237	3	3237	3	0.00
07/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3196	3	3196	3	0.00
07/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6934	7	6934	7	0.00
07/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3617	4	3617	4	0.00
07/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2403	2	2403	2	6,248.00
07/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3231	3	3231	3	1,090.00
07/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3151	3	3151	3	0.00
07/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2740	3	2740	3	9,370.00
07/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	3073	3	3073	3	0.00
07/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	3111	3	3111	3	8,690.00
07/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	1082	1	1082	1	2,600.00
07/05/2015	R186 On 04-February-16			Bond Future	8.28	117.0000	8.2834	117.0000	5,512.00
07/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1458	1	1458	1	0.00
07/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1436	1	1436	1	0.00
07/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1415	1	1415	1	0.00
07/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7783	8	7783	8	0.00
07/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7720	8	7720	8	0.00
07/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7846	8	7846	8	0.00
07/05/2015	R186 On 05-May-16			Bond Future	8.33	8.3400	8.3272	8.3400	0.00
07/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4531	0	4531	0	0.00
07/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4570	0	4570	0	0.00
07/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4492	0	4492	0	0.00
07/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2065	0	2065	0	0.00
07/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4471	0	4471	0	0.00
07/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4396	0	4396	0	0.00
07/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	8148	0	8148	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4433	0	4433	0	0.00
07/05/2015	R197 On 07-May-15			Bond Future	293.40	292.7574	293.3973	292.7574	0.00
07/05/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 07-May-15	294.00	Put	Bond Future	603	1	603	1	0.00
07/05/2015	R197 On 07-May-15	294.01	Put	Bond Future	613	1	613	1	0.00
07/05/2015	R197 On 07-May-15	293.99	Put	Bond Future	593	1	593	1	0.00
07/05/2015	R197 On 06-August-15			Bond Future	291.98	291.3276	291.9757	291.3276	1,046.00
07/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3966	3	3966	3	0.00
07/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3976	3	3976	3	0.00
07/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3986	3	3986	3	0.00
07/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 05-November-15			Bond Future	296.77	296.1115	296.7674	296.1115	0.00
07/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1777	1	1777	1	0.00
07/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1757	1	1757	1	0.00
07/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1767	1	1767	1	0.00
07/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 07-May-15			Bond Future	244.25	244.2331	244.2520	244.2331	0.00
07/05/2015	R202 On 07-May-15	238.50	Call	Bond Future	5752	6	5752	6	0.00
07/05/2015	R202 On 07-May-15	238.51	Call	Bond Future	5742	6	5742	6	0.00
07/05/2015	R202 On 07-May-15	238.49	Call	Bond Future	5762	6	5762	6	0.00
07/05/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 06-August-15			Bond Future	245.60	244.8763	245.6047	244.8763	54,217.00
07/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	5615	5	5615	5	0.00
07/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	5595	5	5595	5	0.00
07/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	5605	5	5605	5	0.00
07/05/2015	R202 On 06-August-15	239.99	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
07/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 05-November-15			Bond Future	249.64	248.8971	249.6353	248.8971	0.00
07/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	3625	3	3625	3	0.00
07/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	3635	3	3635	3	0.00
07/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	3645	3	3645	3	0.00
07/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R203 On 07-May-15			Bond Future	7.18	103.6595	7.1800	103.6595	0.00
07/05/2015	R203 On 07-May-15	7.25	Call	Bond Future	151	0	151	0	0.00
07/05/2015	R203 On 07-May-15	7.84	Call	Bond Future	1409	2	1409	2	0.00
07/05/2015	R203 On 07-May-15	7.24	Call	Bond Future	129	0	129	0	0.00
07/05/2015	R203 On 07-May-15	7.26	Call	Bond Future	172	0	172	0	0.00
07/05/2015	R203 On 07-May-15	7.25	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R203 On 07-May-15	7.26	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R203 On 07-May-15	7.24	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R203 On 06-August-15			Bond Future	7.22	105.2893	7.2175	105.2893	15,754.00
07/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1318	1	1318	1	0.00
07/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	157	0	157	0	0.00
07/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	161	0	161	0	0.00
07/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	166	0	166	0	0.00
07/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1071	1	1071	1	0.00
07/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1056	1	1056	1	0.00
07/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	122	0	122	0	5,000.00
07/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1086	1	1086	1	0.00
07/05/2015	R203 On 05-November-15			Bond Future	7.29	102.8436	7.2935	102.8436	0.00
07/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	35	0	35	0	0.00
07/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	37	0	37	0	0.00
07/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	36	0	36	0	0.00
07/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2292	2	2292	2	0.00
07/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2308	2	2308	2	0.00
07/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2275	2	2275	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R203 On 04-February-16			Bond Future	7.34	104.6265	7.3437	104.6265	0.00
07/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	576	1	576	1	0.00
07/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	561	1	561	1	0.00
07/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	568	1	568	1	0.00
07/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	716	1	716	1	0.00
07/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	709	1	709	1	0.00
07/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	701	1	701	1	0.00
07/05/2015	R204 On 07-May-15			Bond Future	7.44	105.0388	7.4350	105.0388	0.00
07/05/2015	R204 On 07-May-15	7.49	Call	Bond Future	173	0	173	0	0.00
07/05/2015	R204 On 07-May-15	7.51	Call	Bond Future	236	0	236	0	0.00
07/05/2015	R204 On 07-May-15	7.50	Call	Bond Future	205	0	205	0	0.00
07/05/2015	R204 On 07-May-15	7.49	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R204 On 07-May-15	7.50	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R204 On 07-May-15	7.51	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R204 On 06-August-15			Bond Future	7.46	102.6546	7.4635	102.6546	11,920.00
07/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2813	3	2813	3	0.00
07/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1219	1	1219	1	0.00
07/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1259	1	1259	1	0.00
07/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1239	1	1239	1	0.00
07/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	65	0	65	0	699.00
07/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	397	0	397	0	0.00
07/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	407	0	407	0	0.00
07/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	388	0	388	0	0.00
07/05/2015	R204 On 05-November-15			Bond Future	7.53	104.3325	7.5323	104.3325	0.00
07/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	76	0	76	0	0.00
07/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	78	0	78	0	0.00
07/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	74	0	74	0	0.00
07/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3655	4	3655	4	0.00
07/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3682	4	3682	4	0.00
07/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3709	4	3709	4	0.00
07/05/2015	R204 On 04-February-16			Bond Future	7.58	102.1033	7.5809	102.1033	0.00
07/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1062	1	1062	1	0.00
07/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1050	1	1050	1	0.00
07/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1037	1	1037	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1256	1	1256	1	0.00
07/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1243	1	1243	1	0.00
07/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1269	1	1269	1	0.00
07/05/2015	R207 On 07-May-15			Bond Future	7.66	100.9867	7.6550	100.9867	0.00
07/05/2015	R207 On 07-May-15	8.25	Call	Bond Future	2250	2	2250	2	0.00
07/05/2015	R207 On 07-May-15	7.73	Call	Bond Future	287	1	287	1	0.00
07/05/2015	R207 On 07-May-15	8.26	Call	Bond Future	2287	3	2287	3	0.00
07/05/2015	R207 On 07-May-15	8.24	Call	Bond Future	2213	2	2213	2	0.00
07/05/2015	R207 On 07-May-15	7.73	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R207 On 06-August-15			Bond Future	7.67	98.9320	7.6748	98.9320	34,046.00
07/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1061	1	1061	1	0.00
07/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1101	1	1101	1	0.00
07/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1081	1	1081	1	0.00
07/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	588	1	588	1	70.00
07/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	823	1	823	1	0.00
07/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	806	1	806	1	0.00
07/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	790	1	790	1	0.00
07/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1378	1	1378	1	0.00
07/05/2015	R207 On 05-November-15			Bond Future	7.74	100.5494	7.7387	100.5494	0.00
07/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1294	1	1294	1	0.00
07/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1330	1	1330	1	0.00
07/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1312	1	1312	1	0.00
07/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	909	1	909	1	19.00
07/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	812	1	812	1	53.00
07/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1289	1	1289	1	0.00
07/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1255	1	1255	1	0.00
07/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1893	2	1893	2	0.00
07/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1743	2	1743	2	0.00
07/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1272	1	1272	1	0.00
07/05/2015	R207 On 04-February-16			Bond Future	7.79	98.6499	7.7892	98.6499	0.00
07/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	784	1	784	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1057	1	1057	1	0.00
07/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1085	1	1085	1	0.00
07/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1071	1	1071	1	19.00
07/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2030	2	2030	2	0.00
07/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2010	2	2010	2	0.00
07/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2513	3	2513	3	0.00
07/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2049	2	2049	2	0.00
07/05/2015	R208 On 07-May-15			Bond Future	7.78	96.2627	7.7750	96.2627	0.00
07/05/2015	R208 On 07-May-15	7.99	Call	Bond Future	965	1	965	1	0.00
07/05/2015	R208 On 07-May-15	8.01	Call	Bond Future	1054	1	1054	1	0.00
07/05/2015	R208 On 07-May-15	8.00	Call	Bond Future	1010	1	1010	1	0.00
07/05/2015	R208 On 07-May-15	8.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R208 On 07-May-15	8.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R208 On 07-May-15	7.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R208 On 06-August-15			Bond Future	7.78	97.7761	7.7814	97.7761	40,516.00
07/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1682	2	1682	2	0.00
07/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1655	2	1655	2	0.00
07/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4607	5	4607	5	0.00
07/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1710	2	1710	2	0.00
07/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	734	1	734	1	0.00
07/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	718	1	718	1	0.00
07/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	78	0	78	0	198.00
07/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	749	1	749	1	0.00
07/05/2015	R208 On 05-November-15			Bond Future	7.84	95.9741	7.8412	95.9741	0.00
07/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3266	3	3266	3	0.00
07/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1393	1	1393	1	0.00
07/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1413	1	1413	1	0.00
07/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1373	1	1373	1	0.00
07/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	627	1	627	1	2,200.00
07/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1777	2	1777	2	0.00
07/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1755	2	1755	2	0.00
07/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1800	2	1800	2	0.00
07/05/2015	R208 On 04-February-16			Bond Future	7.89	97.6379	7.8879	97.6379	0.00
07/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1596	2	1596	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1577	2	1577	2	0.00
07/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1615	2	1615	2	0.00
07/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2177	2	2177	2	0.00
07/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2155	2	2155	2	0.00
07/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2134	2	2134	2	0.00
07/05/2015	R209 On 07-May-15			Bond Future	8.75	77.3341	8.7500	77.3341	0.00
07/05/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R209 On 07-May-15	8.99	Call	Bond Future	1827	2	1827	2	0.00
07/05/2015	R209 On 07-May-15	8.30	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R209 On 07-May-15	9.01	Call	Bond Future	1976	2	1976	2	0.00
07/05/2015	R209 On 07-May-15	9.00	Call	Bond Future	1902	2	1902	2	0.00
07/05/2015	R209 On 07-May-15	7.30	Put	Bond Future	12630	12	12630	12	0.00
07/05/2015	R209 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R209 On 07-May-15	8.30	Put	Bond Future	3615	3	3615	3	0.00
07/05/2015	R209 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R209 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R209 On 06-August-15			Bond Future	8.74	78.5500	8.7384	78.5500	25,841.00
07/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8424	8	8424	8	0.00
07/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3385	3	3385	3	0.00
07/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3433	3	3433	3	0.00
07/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3338	3	3338	3	0.00
07/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1399	1	1399	1	0.00
07/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	175	0	175	0	2,914.00
07/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1372	1	1372	1	0.00
07/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1426	1	1426	1	0.00
07/05/2015	R209 On 05-November-15			Bond Future	8.79	76.6856	8.7878	76.6856	0.00
07/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1009	1	1009	1	0.00
07/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1046	1	1046	1	0.00
07/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1027	1	1027	1	0.00
07/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7450	8	7450	8	0.00
07/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7382	7	7382	7	0.00
07/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7519	8	7519	8	0.00
07/05/2015	R209 On 04-February-16			Bond Future	8.83	78.0152	8.8308	78.0152	0.00
07/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3623	4	3623	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
07/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3659	4	3659	4	0.00
07/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3695	4	3695	4	0.00
07/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4277	4	4277	4	0.00
07/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4236	4	4236	4	0.00
07/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4318	4	4318	4	0.00
07/05/2015	R210 On 07-May-15			Bond Future	179.90	179.6851	179.8976	179.6851	0.00
07/05/2015	R210 On 07-May-15	177.00	Call	Bond Future	2898	3	2898	3	0.00
07/05/2015	R210 On 07-May-15	177.01	Call	Bond Future	2888	3	2888	3	0.00
07/05/2015	R210 On 07-May-15	176.99	Call	Bond Future	2908	3	2908	3	0.00
07/05/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 06-August-15			Bond Future	182.34	182.5252	182.3361	182.5252	1,184.00
07/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	3346	4	3346	4	0.00
07/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	3326	4	3326	4	0.00
07/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	3336	4	3336	4	0.00
07/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 05-November-15			Bond Future	183.21	183.4030	183.2090	183.4030	0.00
07/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	1209	1	1209	1	0.00
07/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	1199	1	1199	1	0.00
07/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	1219	1	1219	1	0.00
07/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 07-May-15			Bond Future	132.36	132.2834	132.3574	132.2834	0.00
07/05/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 07-May-15	135.00	Put	Bond Future	2643	3	2643	3	0.00
07/05/2015	R211 On 07-May-15	135.01	Put	Bond Future	2653	3	2653	3	0.00
07/05/2015	R211 On 07-May-15	134.99	Put	Bond Future	2633	3	2633	3	0.00
07/05/2015	R211 On 06-August-15			Bond Future	132.82	132.7449	132.8191	132.7449	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2181	2	2181	2	0.00
07/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2171	2	2171	2	0.00
07/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2191	2	2191	2	0.00
07/05/2015	R211 On 05-November-15			Bond Future	135.00	134.9249	134.9991	134.9249	0.00
07/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	9	0	9	0	0.00
07/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	1	0	1	0	0.00
07/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	11	0	11	0	0.00
07/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 07-May-15			Bond Future	139.58	139.5688	139.5792	139.5688	0.00
07/05/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 07-May-15	140.99	Put	Bond Future	1411	1	1411	1	0.00
07/05/2015	R212 On 07-May-15	141.01	Put	Bond Future	1431	1	1431	1	0.00
07/05/2015	R212 On 07-May-15	141.00	Put	Bond Future	1421	1	1421	1	0.00
07/05/2015	R212 On 06-August-15			Bond Future	140.00	139.9864	139.9959	139.9864	1,113.00
07/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	994	1	994	1	0.00
07/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1004	1	1004	1	0.00
07/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1014	1	1014	1	0.00
07/05/2015	R212 On 05-November-15			Bond Future	142.29	142.2853	142.2936	142.2853	0.00
07/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3706	4	3706	4	0.00
07/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3716	4	3716	4	0.00
07/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3696	4	3696	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
07/05/2015	R213 On 07-May-15			Bond Future	8.65	87.7558	8.6500	87.7558	0.00
07/05/2015	R213 On 07-May-15	8.74	Call	Bond Future	686	1	686	1	0.00
07/05/2015	R213 On 07-May-15	8.76	Call	Bond Future	837	1	837	1	0.00
07/05/2015	R213 On 07-May-15	8.75	Call	Bond Future	761	1	761	1	0.00
07/05/2015	R213 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R213 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R213 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R213 On 06-August-15			Bond Future	8.64	89.1356	8.6433	89.1356	18,917.00
07/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1711	2	1711	2	0.00
07/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1678	2	1678	2	0.00
07/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1646	2	1646	2	0.00
07/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2779	3	2779	3	0.00
07/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2825	3	2825	3	0.00
07/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2735	3	2735	3	0.00
07/05/2015	R213 On 05-November-15			Bond Future	8.70	87.0477	8.6988	87.0477	0.00
07/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	706	1	706	1	0.00
07/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	733	1	733	1	0.00
07/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	719	1	719	1	0.00
07/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8361	8	8361	8	0.00
07/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8219	8	8219	8	0.00
07/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8290	8	8290	8	0.00
07/05/2015	R213 On 04-February-16			Bond Future	8.75	88.5567	8.7491	88.5567	0.00
07/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3815	4	3815	4	0.00
07/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3853	4	3853	4	0.00
07/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3779	4	3779	4	0.00
07/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3808	4	3808	4	0.00
07/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3772	4	3772	4	0.00
07/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3846	4	3846	4	0.00
07/05/2015	R214 On 07-May-15			Bond Future	8.79	78.5406	8.7850	78.5406	0.00
07/05/2015	R214 On 07-May-15	9.15	Call	Bond Future	2903	3	2903	3	0.00
07/05/2015	R214 On 07-May-15	9.16	Call	Bond Future	2980	3	2980	3	0.00
07/05/2015	R214 On 07-May-15	9.14	Call	Bond Future	2826	3	2826	3	0.00
07/05/2015	R214 On 07-May-15	9.16	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R214 On 07-May-15	9.15	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
07/05/2015	R214 On 07-May-15	9.14	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R214 On 06-August-15			Bond Future	8.77	79.7754	8.7707	79.7754	20,867.00
07/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2293	2	2293	2	0.00
07/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2333	2	2333	2	0.00
07/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2373	2	2373	2	0.00
07/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2545	3	2545	3	0.00
07/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2503	3	2503	3	0.00
07/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2461	3	2461	3	0.00
07/05/2015	R214 On 05-November-15			Bond Future	8.82	77.7879	8.8194	77.7879	0.00
07/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1059	1	1059	1	0.00
07/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1040	1	1040	1	0.00
07/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1021	1	1021	1	0.00
07/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8280	8	8280	8	0.00
07/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8205	8	8205	8	0.00
07/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8131	8	8131	8	0.00
07/05/2015	R214 On 04-February-16			Bond Future	8.86	79.1363	8.8637	79.1363	4,320.00
07/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1544	2	1544	2	0.00
07/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1566	2	1566	2	0.00
07/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1522	1	1522	1	0.00
07/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8981	9	8981	9	0.00
07/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9053	9	9053	9	0.00
07/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9124	9	9124	9	0.00
07/05/2015	R248 On 07-May-15			Bond Future	8.84	101.3317	8.8350	101.3317	0.00
07/05/2015	R248 On 07-May-15	9.25	Call	Bond Future	4222	5	4222	5	0.00
07/05/2015	R248 On 07-May-15	9.26	Call	Bond Future	4320	5	4320	5	0.00
07/05/2015	R248 On 07-May-15	9.24	Call	Bond Future	4124	5	4124	5	0.00
07/05/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 06-August-15			Bond Future	8.83	102.9249	8.8271	102.9249	35,237.00
07/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	713	1	713	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	928	1	928	1	0.00
07/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	821	1	821	1	0.00
07/05/2015	R248 On 05-November-15			Bond Future	8.88	100.1764	8.8772	100.1764	0.00
07/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10103	10	10103	10	0.00
07/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9979	10	9979	10	0.00
07/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9856	10	9856	10	0.00
07/05/2015	R248 On 04-February-16			Bond Future	8.92	101.9129	8.9228	101.9129	0.00
07/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	691	1	691	1	0.00
07/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	895	1	895	1	0.00
07/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	793	1	793	1	0.00
07/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00