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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	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
06/10/2015	2025 On 05-November-15			Bond Future	122.19	122.1596	122.1850	122.1596	612.00
06/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	805	1	805	1	0.00
06/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	815	1	815	1	0.00
06/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	825	1	825	1	0.00
06/10/2015	2025 On 04-February-16			Bond Future	123.00	122.9800	123.0042	122.9800	0.00
06/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	2986	3	2986	3	0.00
06/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2996	3	2996	3	0.00
06/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	3006	3	3006	3	0.00
06/10/2015	2030 On 05-November-15			Bond Future	8.67	96.7201	8.6669	96.7201	9,973.00
06/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1311	1	1311	1	0.00
06/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1232	1	1232	1	0.00
06/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1390	1	1390	1	0.00
06/10/2015	2030 On 04-February-16			Bond Future	8.72	94.3212	8.7248	94.3212	400.00
06/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	270	0	270	0	0.00
06/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	193	0	193	0	0.00
06/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	117	0	117	0	0.00
06/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 05-November-15			Bond Future	8.74	96.6642	8.7365	96.6642	2,982.00
06/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6459	7	6459	7	0.00
06/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6551	7	6551	7	0.00

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06/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6367	6	6367	6	0.00
06/10/2015	2032 On 04-February-16			Bond Future	8.79	98.2709	8.7935	98.2709	0.00
06/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	859	1	859	1	0.00
06/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	775	1	775	1	0.00
06/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	692	1	692	1	0.00
06/10/2015	2032 On 05-May-16			Bond Future	8.84	95.8545	8.8397	95.8545	0.00
06/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1293	1	1293	1	0.00
06/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1213	1	1213	1	0.00
06/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1372	1	1372	1	0.00
06/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 05-November-15			Bond Future	101.86	101.8406	101.8621	101.8406	0.00
06/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	538	1	538	1	0.00
06/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	548	1	548	1	0.00
06/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	528	1	528	1	0.00
06/10/2015	2033 On 04-February-16			Bond Future	103.56	103.5418	103.5624	103.5418	0.00
06/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1152	1	1152	1	0.00
06/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1162	1	1162	1	0.00
06/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1172	1	1172	1	0.00
06/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 05-May-16			Bond Future	104.42	104.3956	104.4161	104.3956	0.00
06/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2016	2	2016	2	0.00
06/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2006	2	2006	2	0.00
06/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2026	2	2026	2	0.00
06/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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06/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 05-November-15			Bond Future	8.89	98.5786	8.8858	98.5786	49,825.00
06/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8725	9	8725	9	0.00
06/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8831	9	8831	9	0.00
06/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8620	9	8620	9	0.00
06/10/2015	2037 On 04-February-16			Bond Future	8.94	95.9601	8.9412	95.9601	370.00
06/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1763	2	1763	2	0.00
06/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1670	2	1670	2	0.00
06/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1857	2	1857	2	0.00
06/10/2015	2037 On 05-May-16			Bond Future	8.99	97.6610	8.9878	97.6610	0.00
06/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	20	0	20	0	0.00
06/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	199	0	199	0	0.00
06/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	109	0	109	0	0.00
06/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2038 On 05-November-15			Bond Future	125.34	125.0958	125.3420	125.0958	7,604.00
06/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	8668	9	8668	9	0.00
06/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	8658	9	8658	9	0.00
06/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	8648	9	8648	9	0.00
06/10/2015	2038 On 04-February-16			Bond Future	126.06	125.8128	126.0614	125.8128	0.00
06/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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06/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	4939	5	4939	5	0.00
06/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	4949	5	4949	5	0.00
06/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	4929	5	4929	5	0.00
06/10/2015	2044 On 05-November-15			Bond Future	8.91	100.6560	8.9095	100.6560	17,516.00
06/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	7081	7	7081	7	0.00
06/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6967	7	6967	7	0.00
06/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7195	7	7195	7	0.00
06/10/2015	2044 On 04-February-16			Bond Future	8.96	97.9469	8.9614	97.9469	0.00
06/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	484	0	484	0	0.00
06/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	286	0	286	0	0.00
06/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	385	0	385	0	0.00
06/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-May-16			Bond Future	9.01	99.6830	9.0051	99.6830	0.00
06/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	49	0	49	0	0.00
06/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	150	0	150	0	0.00
06/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	51	0	51	0	0.00
06/10/2015	2046 On 05-November-15			Bond Future	124.61	124.3118	124.6094	124.3118	6,943.00
06/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	8391	9	8391	9	0.00
06/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	8381	9	8381	9	0.00
06/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	8401	9	8401	9	0.00
06/10/2015	2046 On 04-February-16			Bond Future	126.69	126.3886	126.6895	126.3886	0.00
06/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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06/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	1321	2	1321	2	0.00
06/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	1311	2	1311	2	0.00
06/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	1301	2	1301	2	0.00
06/10/2015	2050 On 05-November-15			Bond Future	132.26	132.2320	132.2605	132.2320	5,431.00
06/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	12739	13	12739	13	0.00
06/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12749	13	12749	13	0.00
06/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	12729	13	12729	13	0.00
06/10/2015	2050 On 04-February-16			Bond Future	132.94	132.9123	132.9397	132.9123	0.00
06/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	5070	5	5070	5	0.00
06/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	5060	5	5060	5	0.00
06/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	5050	5	5050	5	0.00
06/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	AL37 On 05-November-15			Index Future	467.70	467.5180	467.7020	467.5180	3.00
06/10/2015	AL37 On 04-February-16			Index Future	475.47	475.2860	475.4680	475.2860	0.00
06/10/2015	AL7T On 05-November-15			Index Future	551.85	551.4670	551.8460	551.4670	1.00
06/10/2015	AL7T On 04-February-16			Index Future	561.01	560.6300	561.0090	560.6300	0.00
06/10/2015	ALBI On 05-November-15			Index Future	504.45	504.1140	504.4490	504.1140	459.00
06/10/2015	ALBI On 04-February-16			Index Future	512.83	512.4900	512.8250	512.4900	146.00
06/10/2015	ALBI On 05-May-16			Index Future	521.90	521.5590	521.8990	521.5590	0.00
06/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/10/2015	EL28 On 05-November-15			Bond Future	124.72	124.6971	124.7250	124.6971	0.00
06/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2275	2	2275	2	0.00
06/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2285	2	2285	2	0.00
06/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2265	2	2265	2	0.00
06/10/2015	EL28 On 04-February-16			Bond Future	126.81	126.7801	126.8069	126.7801	0.00
06/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2193	2	2193	2	0.00
06/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2203	2	2203	2	0.00
06/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2183	2	2183	2	0.00
06/10/2015	ES33 On 05-November-15			Bond Future	9.76	82.1161	9.7616	82.1161	6,561.00
06/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5738	6	5738	6	0.00
06/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5817	6	5817	6	0.00
06/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5659	6	5659	6	0.00
06/10/2015	ES33 On 04-February-16			Bond Future	9.85	83.4810	9.8486	83.4810	0.00
06/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	987	1	987	1	0.00
06/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1125	1	1125	1	0.00
06/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1056	1	1056	1	0.00
06/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 05-May-16			Bond Future	9.92	81.1693	9.9237	81.1693	0.00
06/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	459	0	459	0	0.00
06/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	597	1	597	1	0.00
06/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	528	0	528	0	0.00
06/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	GOVI On 05-November-15			GOVI	500.67	500.3790	500.6730	500.3790	451.00
06/10/2015	GOVI On 05-November-15	530.01	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
06/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	293270	30	293270	30	0.00
06/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	293370	30	293370	30	0.00
06/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	293170	30	293170	30	0.00
06/10/2015	GOVI On 04-February-16			GOVI	508.99	508.6930	508.9860	508.6930	26.00
06/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	30040	3	30040	3	0.00
06/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	30240	3	30240	3	0.00
06/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	30140	3	30140	3	0.00
06/10/2015	GOVI On 05-May-16			GOVI	517.99	517.6950	517.9910	517.6950	0.00
06/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	10	0	10	0	0.00
06/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
06/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	90	0	90	0	0.00
06/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	190	0	190	0	0.00
06/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/10/2015	IGOV On 05-November-15			Index Future	230.71	230.6280	230.7060	230.6280	971.00
06/10/2015	IGOV On 04-February-16			Index Future	234.56	234.4790	234.5550	234.4790	82.00
06/10/2015	IGOV On 05-May-16			Index Future	238.72	238.6470	238.7240	238.6470	0.00
06/10/2015	ILBI On 05-November-15			Index Future	625.93	625.7490	625.9320	625.7490	0.00
06/10/2015	ILBI On 04-February-16			Index Future	636.60	636.4120	636.5960	636.4120	163.00
06/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.76	99.7789	99.7638	99.7789	0.00
06/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.74	99.7715	99.7397	99.7715	0.00
06/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.83	98.8930	98.8270	98.8930	0.00
06/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.03	99.9875	100.0304	99.9875	0.00
06/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
06/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
06/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	0.00
06/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	2,000.00
06/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
06/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
06/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
06/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
06/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
06/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
06/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
06/10/2015	R023 On 05-November-15			Bond Future	8.10	99.5638	8.0958	99.5638	14,033.00
06/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	628	1	628	1	0.00
06/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	605	1	605	1	0.00
06/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	584	1	584	1	0.00
06/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1122	1	1122	1	0.00
06/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1154	1	1154	1	0.00
06/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1090	1	1090	1	0.00
06/10/2015	R023 On 04-February-16			Bond Future	8.16	101.2187	8.1634	101.2187	1,050.00
06/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1173	1	1173	1	0.00
06/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1217	1	1217	1	0.00
06/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1195	1	1195	1	0.00
06/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2081	2	2081	2	0.00
06/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2051	2	2051	2	0.00
06/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2020	2	2020	2	0.00
06/10/2015	R023 On 05-May-16			Bond Future	8.21	99.0830	8.2070	99.0830	0.00
06/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2302	2	2302	2	0.00
06/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2275	2	2275	2	0.00
06/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2249	2	2249	2	0.00
06/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2058	2	2058	2	0.00
06/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2082	2	2082	2	0.00
06/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2034	2	2034	2	0.00
06/10/2015	R186 On 05-November-15			Bond Future	8.25	120.1202	8.2519	120.1202	32,997.00
06/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1213	1	1213	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2192	2	2192	2	200.00
06/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4043	4	4043	4	0.00
06/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1136	1	1136	1	0.00
06/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	129	0	129	0	169.00
06/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	259	0	259	0	674.00
06/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1686	2	1686	2	843.00
06/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	496	0	496	0	200.00
06/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4732	5	4732	5	0.00
06/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5796	6	5796	6	0.00
06/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	145	0	145	0	1,200.00
06/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1252	1	1252	1	0.00
06/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1292	1	1292	1	0.00
06/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2469	2	2469	2	650.00
06/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2761	3	2761	3	0.00
06/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1391	1	1391	1	1,090.00
06/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3437	4	3437	4	0.00
06/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4387	4	4387	4	0.00
06/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	630	1	630	1	6,308.00
06/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	169	0	169	0	10,200.00
06/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1307	1	1307	1	0.00
06/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	909	1	909	1	9,430.00
06/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1227	1	1227	1	0.00
06/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	517	1	517	1	4,666.00
06/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	421	0	421	0	4,667.00
06/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	101	0	101	0	2,283.00
06/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1267	1	1267	1	8,650.00
06/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4235	4	4235	4	0.00
06/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2525	3	2525	3	0.00
06/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	44	0	44	0	2,600.00
06/10/2015	R186 On 04-February-16			Bond Future	8.31	116.8192	8.3074	116.8192	5,365.00
06/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4537	4	4537	4	0.00
06/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	496	0	496	0	0.00
06/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	484	0	484	0	0.00
06/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	472	0	472	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7018	7	7018	7	0.00
06/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1156	1	1156	1	6,700.00
06/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6947	7	6947	7	0.00
06/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7091	7	7091	7	0.00
06/10/2015	R186 On 05-May-16			Bond Future	8.35	118.8889	8.3491	118.8889	0.00
06/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3268	3	3268	3	0.00
06/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3306	3	3306	3	0.00
06/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3230	3	3230	3	0.00
06/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1085	1	1085	1	0.00
06/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3376	3	3376	3	0.00
06/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3299	3	3299	3	0.00
06/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7335	7	7335	7	0.00
06/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3337	3	3337	3	0.00
06/10/2015	R186 On 04-August-16			Bond Future	8.39	115.7423	8.3904	115.7423	0.00
06/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4295	4	4295	4	0.00
06/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4375	4	4375	4	0.00
06/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4335	4	4335	4	0.00
06/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3553	4	3553	4	0.00
06/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3518	4	3518	4	0.00
06/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3484	4	3484	4	0.00
06/10/2015	R197 On 05-November-15			Bond Future	293.56	293.5035	293.5642	293.5035	927.00
06/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	1436	1	1436	1	0.00
06/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	1446	2	1446	2	0.00
06/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	1426	1	1426	1	0.00
06/10/2015	R197 On 04-February-16			Bond Future	292.11	292.0518	292.1098	292.0518	0.00
06/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4880	5	4880	5	0.00
06/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4900	5	4900	5	0.00
06/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4890	5	4890	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
06/10/2015	R202 On 05-November-15			Bond Future	238.29	238.2417	238.2920	238.2417	54,082.00
06/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	7698	8	7698	8	0.00
06/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	7718	8	7718	8	0.00
06/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	7708	8	7708	8	0.00
06/10/2015	R202 On 04-February-16			Bond Future	238.89	238.8461	238.8940	238.8461	0.00
06/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	1096	1	1096	1	0.00
06/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	1106	1	1106	1	0.00
06/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	1116	1	1116	1	0.00
06/10/2015	R203 On 05-November-15			Bond Future	7.08	103.2275	7.0846	103.2275	15,930.00
06/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1896	2	1896	2	0.00
06/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1913	2	1913	2	0.00
06/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1878	2	1878	2	0.00
06/10/2015	R203 On 04-February-16			Bond Future	7.15	104.9433	7.1496	104.9433	0.00
06/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	359	0	359	0	0.00
06/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	377	0	377	0	0.00
06/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	368	0	368	0	0.00
06/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	224	0	224	0	0.00
06/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	218	0	218	0	0.00
06/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	211	0	211	0	0.00
06/10/2015	R203 On 05-May-16			Bond Future	7.14	102.6326	7.1406	102.6326	0.00
06/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	539	1	539	1	0.00
06/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	524	1	524	1	0.00
06/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	532	1	532	1	0.00
06/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	397	0	397	0	0.00
06/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	387	0	387	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	392	0	392	0	0.00
06/10/2015	R204 On 05-November-15			Bond Future	7.46	104.5370	7.4595	104.5370	24,711.00
06/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3406	3	3406	3	0.00
06/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3377	3	3377	3	0.00
06/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3434	3	3434	3	0.00
06/10/2015	R204 On 04-February-16			Bond Future	7.53	102.2383	7.5301	102.2383	0.00
06/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	593	1	593	1	0.00
06/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	580	1	580	1	0.00
06/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	568	1	568	1	0.00
06/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	657	1	657	1	0.00
06/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	670	1	670	1	0.00
06/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	644	1	644	1	0.00
06/10/2015	R204 On 05-May-16			Bond Future	7.57	104.0495	7.5665	104.0495	0.00
06/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1145	1	1145	1	0.00
06/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1131	1	1131	1	0.00
06/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1117	1	1117	1	0.00
06/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	701	1	701	1	0.00
06/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	692	1	692	1	0.00
06/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	711	1	711	1	0.00
06/10/2015	R207 On 05-November-15			Bond Future	7.73	100.5904	7.7280	100.5904	40,921.00
06/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	542	1	542	1	0.00
06/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	579	1	579	1	0.00
06/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	560	1	560	1	0.00
06/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	214	0	214	0	19.00
06/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	154	0	154	0	53.00
06/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	500	1	500	1	0.00
06/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1198	1	1198	1	0.00
06/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	468	0	468	0	0.00
06/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	1011	1	1011	1	0.00
06/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	484	1	484	1	0.00
06/10/2015	R207 On 04-February-16			Bond Future	7.80	98.6209	7.7997	98.6209	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	260	0	260	0	43.00
06/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	459	0	459	0	0.00
06/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	482	0	482	0	0.00
06/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	470	0	470	0	19.00
06/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1464	1	1464	1	0.00
06/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1442	1	1442	1	0.00
06/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1486	2	1486	2	0.00
06/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2023	2	2023	2	0.00
06/10/2015	R207 On 05-May-16			Bond Future	7.85	100.3684	7.8503	100.3684	0.00
06/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1261	1	1261	1	0.00
06/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1229	1	1229	1	0.00
06/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	832	1	832	1	43.00
06/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1245	1	1245	1	0.00
06/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1246	1	1246	1	0.00
06/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1231	1	1231	1	0.00
06/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1740	2	1740	2	0.00
06/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1261	1	1261	1	0.00
06/10/2015	R207 On 04-August-16			Bond Future	7.90	98.5438	7.9010	98.5438	0.00
06/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1546	2	1546	2	0.00
06/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1578	2	1578	2	0.00
06/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1562	2	1562	2	0.00
06/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1287	1	1287	1	0.00
06/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1274	1	1274	1	0.00
06/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1261	1	1261	1	0.00
06/10/2015	R208 On 05-November-15			Bond Future	7.88	95.8320	7.8759	95.8320	40,314.00
06/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2538	2	2538	2	0.00
06/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	408	0	408	0	0.00
06/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	424	0	424	0	0.00
06/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	392	0	392	0	0.00
06/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	44	0	44	0	2,200.00
06/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	937	1	937	1	0.00
06/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	911	1	911	1	0.00
06/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	964	1	964	1	0.00
06/10/2015	R208 On 04-February-16			Bond Future	7.94	97.4249	7.9419	97.4249	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	795	1	795	1	0.00
06/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	779	1	779	1	0.00
06/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	811	1	811	1	0.00
06/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1597	2	1597	2	0.00
06/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1572	2	1572	2	0.00
06/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1548	2	1548	2	0.00
06/10/2015	R208 On 05-May-16			Bond Future	7.99	95.7492	7.9877	95.7492	0.00
06/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1588	2	1588	2	0.00
06/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1608	2	1608	2	0.00
06/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1628	2	1628	2	0.00
06/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1560	2	1560	2	0.00
06/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1542	2	1542	2	0.00
06/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1579	2	1579	2	0.00
06/10/2015	R209 On 05-November-15			Bond Future	8.81	76.5653	8.8092	76.5653	24,850.00
06/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3512	3	3512	3	0.00
06/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	25	0	25	0	0.00
06/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	421	0	421	0	900.00
06/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2119	2	2119	2	0.00
06/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	27	0	27	0	0.00
06/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	29	0	29	0	0.00
06/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2981	3	2981	3	0.00
06/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6614	7	6614	7	0.00
06/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	253	0	253	0	900.00
06/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2841	3	2841	3	0.00
06/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	682	1	682	1	500.00
06/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6699	7	6699	7	0.00
06/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6530	7	6530	7	0.00
06/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	370	0	370	0	0.00
06/10/2015	R209 On 04-February-16			Bond Future	8.86	77.8380	8.8603	77.8380	400.00
06/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2154	2	2154	2	0.00
06/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2222	2	2222	2	0.00
06/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2188	2	2188	2	0.00
06/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5611	6	5611	6	0.00
06/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2987	3	2987	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3072	3	3072	3	0.00
06/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	860	1	860	1	2,200.00
06/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3029	3	3029	3	0.00
06/10/2015	R209 On 05-May-16			Bond Future	8.90	76.0673	8.9018	76.0673	0.00
06/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3782	4	3782	4	0.00
06/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3821	4	3821	4	0.00
06/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3743	4	3743	4	0.00
06/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3051	3	3051	3	0.00
06/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3016	3	3016	3	0.00
06/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3086	3	3086	3	0.00
06/10/2015	R210 On 05-November-15			Bond Future	178.70	178.6577	178.6951	178.6577	2,929.00
06/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	3315	3	3315	3	0.00
06/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	3305	3	3305	3	0.00
06/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	3295	3	3295	3	0.00
06/10/2015	R210 On 04-February-16			Bond Future	181.68	181.6422	181.6776	181.6422	0.00
06/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	3322	3	3322	3	0.00
06/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	3332	3	3332	3	0.00
06/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	3312	3	3312	3	0.00
06/10/2015	R211 On 05-November-15			Bond Future	135.96	135.9367	135.9624	135.9367	0.00
06/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	972	1	972	1	0.00
06/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	962	1	962	1	0.00
06/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	952	1	952	1	0.00
06/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R211 On 04-February-16			Bond Future	136.54	136.5136	136.5379	136.5136	1,120.00
06/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R211 On 04-February-16	139.01	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
06/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2452	2	2452	2	0.00
06/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2472	2	2472	2	0.00
06/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2462	2	2462	2	0.00
06/10/2015	R212 On 05-November-15			Bond Future	140.85	141.0202	140.8460	141.0202	928.00
06/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	5154	5	5154	5	0.00
06/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	5164	5	5164	5	0.00
06/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	5144	5	5144	5	0.00
06/10/2015	R212 On 04-February-16			Bond Future	141.34	141.5167	141.3377	141.5167	0.00
06/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	4662	4	4662	4	0.00
06/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	4672	4	4672	4	0.00
06/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	4652	4	4652	4	0.00
06/10/2015	R213 On 05-November-15			Bond Future	8.70	87.0637	8.7021	87.0637	21,426.00
06/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	9	0	9	0	0.00
06/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	10	0	10	0	0.00
06/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	9	0	9	0	0.00
06/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7689	8	7689	8	0.00
06/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7521	8	7521	8	0.00
06/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7605	8	7605	8	0.00
06/10/2015	R213 On 04-February-16			Bond Future	8.76	88.5109	8.7611	88.5109	700.00
06/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2453	2	2453	2	0.00
06/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2490	2	2490	2	0.00
06/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2417	2	2417	2	0.00
06/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2536	3	2536	3	0.00
06/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2498	3	2498	3	0.00
06/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2574	3	2574	3	0.00
06/10/2015	R213 On 05-May-16			Bond Future	8.80	86.5302	8.8043	86.5302	0.00
06/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3076	3	3076	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3111	3	3111	3	0.00
06/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3147	3	3147	3	0.00
06/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3510	4	3510	4	0.00
06/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3472	4	3472	4	0.00
06/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3549	4	3549	4	0.00
06/10/2015	R214 On 05-November-15			Bond Future	8.85	77.5897	8.8495	77.5897	14,693.00
06/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	19	0	19	0	0.00
06/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	22	0	22	0	0.00
06/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	21	0	21	0	0.00
06/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7523	8	7523	8	0.00
06/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7430	8	7430	8	0.00
06/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7338	7	7338	7	0.00
06/10/2015	R214 On 04-February-16			Bond Future	8.90	78.8794	8.9016	78.8794	4,620.00
06/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	475	0	475	0	0.00
06/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	487	0	487	0	0.00
06/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	463	0	463	0	0.00
06/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8207	8	8207	8	0.00
06/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8289	8	8289	8	0.00
06/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8371	8	8371	8	0.00
06/10/2015	R214 On 05-May-16			Bond Future	8.94	76.9816	8.9403	76.9816	0.00
06/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3810	4	3810	4	0.00
06/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3891	4	3891	4	0.00
06/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3850	4	3850	4	0.00
06/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3379	3	3379	3	0.00
06/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3340	3	3340	3	0.00
06/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3417	3	3417	3	0.00
06/10/2015	R248 On 05-November-15			Bond Future	8.91	99.9981	8.9050	99.9981	48,520.00
06/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10394	10	10394	10	0.00
06/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10270	10	10270	10	0.00
06/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10146	10	10146	10	0.00
06/10/2015	R248 On 04-February-16			Bond Future	8.96	101.6602	8.9586	101.6602	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	323	0	323	0	0.00
06/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	527	0	527	0	0.00
06/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	425	0	425	0	0.00
06/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 05-May-16			Bond Future	9.00	99.0255	8.9986	99.0255	0.00
06/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	116	0	116	0	0.00
06/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	14	0	14	0	0.00
06/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	88	0	88	0	0.00
06/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00