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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/02/2015 TO: 06/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	2025 On 05-February-15			Bond Future	118.19	118.1921	118.1921	118.1921	0.00
06/02/2015	2025 On 07-May-15			Bond Future	119.89	120.0401	119.8925	120.0401	16.00
06/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1098	1	1	1	0.00
06/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1118	1	1	1	0.00
06/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1108	1	1	1	0.00
06/02/2015	2025 On 06-August-15			Bond Future	120.72	120.9017	120.7231	120.9017	0.00
06/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	277	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	287	0	0	0	0.00
06/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	267	0	0	0	0.00
06/02/2015	2030 On 05-February-15			Bond Future	7.68	103.0356	103.0356	103.0356	0.00
06/02/2015	2030 On 07-May-15			Bond Future	7.83	104.4105	103.6696	104.4105	5,625.00
06/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	7522	8	8	8	0.00
06/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	7679	8	8	8	0.00
06/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	7601	8	8	8	0.00
06/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15			Bond Future	7.87	102.1654	101.3876	102.1654	0.00
06/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	1108	0	1	0	0.00
06/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	933	0	1	0	0.00
06/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	1021	0	1	0	0.00
06/02/2015	2032 On 05-February-15			Bond Future	7.86	106.6843	106.6843	106.6843	0.00
06/02/2015	2032 On 07-May-15			Bond Future	8.00	103.9462	103.2057	103.9462	15.00
06/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	4407	5	4	5	0.00
06/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	4581	5	5	5	0.00
06/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	4494	5	4	5	0.00
06/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 06-August-15			Bond Future	8.04	105.7028	104.9254	105.7028	0.00
06/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	4213	5	4	5	0.00
06/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	4127	5	4	5	0.00
06/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	4040	5	4	5	0.00
06/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15			Bond Future	8.07	103.4081	102.5193	103.4081	0.00
06/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	652	0	1	0	0.00
06/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	744	0	1	0	0.00
06/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	560	0	1	0	0.00
06/02/2015	2037 On 05-February-15			Bond Future	7.92	106.2248	106.2248	106.2248	0.00
06/02/2015	2037 On 07-May-15			Bond Future	8.05	107.6577	106.9330	107.6577	32,860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	9228	10	9	10	0.00
06/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	9410	10	9	10	0.00
06/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	9319	10	9	10	0.00
06/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 06-August-15			Bond Future	8.09	105.2170	104.4548	105.2170	3,220.00
06/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	6586	7	7	7	0.00
06/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	6491	7	6	7	0.00
06/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	6680	7	7	7	0.00
06/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15			Bond Future	8.12	107.0725	106.1975	107.0725	0.00
06/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	1205	0	1	0	0.00
06/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	1310	0	1	0	0.00
06/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	1100	0	1	0	0.00
06/02/2015	2038 On 05-February-15			Bond Future	123.96	123.9600	123.9600	123.9600	0.00
06/02/2015	2038 On 07-May-15			Bond Future	125.86	125.8983	125.8571	125.8983	3,261.00
06/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1143	1	1	1	0.00
06/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1153	1	1	1	0.00
06/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1133	1	1	1	0.00
06/02/2015	2038 On 06-August-15			Bond Future	126.64	126.7120	126.6406	126.7120	0.00
06/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1349	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1369	1	1	1	0.00
06/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1359	1	1	1	0.00
06/02/2015	2044 On 05-February-15			Bond Future	7.99	108.7663	108.7663	108.7663	0.00
06/02/2015	2044 On 07-May-15			Bond Future	8.11	110.3971	109.4717	110.3971	9,494.00
06/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	9610	11	10	11	0.00
06/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	9510	10	10	10	0.00
06/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	9710	11	10	11	0.00
06/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 06-August-15			Bond Future	8.15	107.8773	106.9106	107.8773	0.00
06/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	6527	7	7	7	0.00
06/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	6735	8	7	8	0.00
06/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	6631	8	7	8	0.00
06/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 05-November-15			Bond Future	8.18	109.7798	108.6943	109.7798	0.00
06/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	849	2	1	2	0.00
06/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	963	2	1	2	0.00
06/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	735	2	1	2	0.00
06/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 05-February-15			Bond Future	126.42	126.4165	126.4165	126.4165	0.00
06/02/2015	2046 On 07-May-15			Bond Future	126.71	127.0323	126.7063	127.0323	5,889.00
06/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	294	0	0	0	0.00
06/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	284	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	304	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
06/02/2015	2046 On 06-August-15			Bond Future	128.83	129.1887	128.8271	129.1887	0.00
06/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	163	0	0	0	0.00
06/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	173	0	0	0	0.00
06/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	183	0	0	0	0.00
06/02/2015	2050 On 05-February-15			Bond Future	133.93	133.9311	133.9311	133.9311	0.00
06/02/2015	2050 On 07-May-15			Bond Future	135.65	136.0250	135.6473	136.0250	2,753.00
06/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	637	1	1	1	0.00
06/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	657	1	1	1	0.00
06/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	647	1	1	1	0.00
06/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15			Bond Future	136.45	136.8613	136.4452	136.8613	0.00
06/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	545	0	1	0	0.00
06/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	555	0	1	0	0.00
06/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	565	0	1	0	0.00
06/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/02/2015	AL12 On 07-May-15			Index Future	577.92	582.2740	577.9220	582.2740	0.00
06/02/2015	AL37 On 07-May-15			Index Future	463.99	465.9680	463.9850	465.9680	119.00
06/02/2015	AL37 On 06-August-15			Index Future	471.63	473.7570	471.6310	473.7570	0.00
06/02/2015	AL7T On 07-May-15			Index Future	558.55	562.0050	558.5450	562.0050	3.00
06/02/2015	AL7T On 06-August-15			Index Future	567.75	571.3990	567.7500	571.3990	0.00
06/02/2015	ALBI On 07-May-15			Index Future	510.38	513.3490	510.3810	513.3490	699.00
06/02/2015	ALBI On 06-August-15			Index Future	518.79	521.9300	518.7920	521.9300	6.00
06/02/2015	ALBI On 05-November-15			Index Future	527.53	531.2090	527.5310	531.2090	0.00
06/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C186 On 21-December-26			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
06/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CS26 On 02-April-26			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
06/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	EL28 On 05-February-15			Bond Future	122.98	122.9763	122.9763	122.9763	0.00
06/02/2015	EL28 On 07-May-15			Bond Future	123.36	123.3996	123.3600	123.3996	0.00
06/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1640	2	2	2	0.00
06/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1630	2	2	2	0.00
06/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1650	2	2	2	0.00
06/02/2015	EL28 On 06-August-15			Bond Future	125.42	125.4943	125.4249	125.4943	0.00
06/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	415	0	0	0	0.00
06/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	425	0	0	0	0.00
06/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	435	1	0	1	0.00
06/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 05-February-15			Bond Future	8.76	91.6340	91.6340	91.6340	0.00
06/02/2015	ES33 On 07-May-15			Bond Future	8.92	89.0612	88.4630	89.0612	6,576.00
06/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	6424	7	6	7	0.00
06/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	6279	7	6	7	0.00
06/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	6351	7	6	7	0.00
06/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 06-August-15			Bond Future	8.98	90.5661	89.9368	90.5661	0.00
06/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4758	5	5	5	0.00
06/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	4684	5	5	5	0.00
06/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4831	5	5	5	0.00
06/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	ES33 On 05-November-15			Bond Future	9.04	88.3719	87.6483	88.3719	0.00
06/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	1	0	1	0.00
06/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	285	0	0	0	0.00
06/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	206	0	0	0	0.00
06/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	364	0	0	0	0.00
06/02/2015	GOVI On 07-May-15			GOVI	505.98	508.9040	505.9820	508.9040	425.00
06/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	559920	59	56	59	0.00
06/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	559820	59	56	59	0.00
06/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	559720	59	56	59	0.00
06/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 06-August-15			GOVI	514.32	517.4100	514.3200	517.4100	29.00
06/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	143100	17	14	17	0.00
06/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	143200	17	14	17	0.00
06/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	143300	17	14	17	0.00
06/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15			GOVI	522.98	526.6100	522.9830	526.6100	0.00
06/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	70170	3	7	3	0.00
06/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	70070	3	7	3	0.00
06/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	70270	3	7	3	0.00
06/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2015	IGOV On 07-May-15			Index Future	226.65	226.8000	226.6520	226.8000	1,074.00
06/02/2015	IGOV On 06-August-15			Index Future	230.41	230.6080	230.4050	230.6080	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	IGOV On 05-November-15			Index Future	234.30	234.7260	234.3040	234.7260	0.00
06/02/2015	ILBI On 07-May-15			Index Future	613.72	614.3780	613.7220	614.3780	0.00
06/02/2015	ILBI On 06-August-15			Index Future	623.82	624.5480	623.8220	624.5480	159.00
06/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
06/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.07	93.9300	93.9300	93.9300	2,850.00
06/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.07	93.9500	93.9300	93.9500	0.00
06/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.07	93.9700	93.9300	93.9700	0.00
06/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.07	93.9800	93.9300	93.9800	5,000.00
06/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.07	93.9700	93.9300	93.9700	0.00
06/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.09	93.9800	93.9100	93.9800	0.00
06/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.20	93.8500	93.8000	93.8500	0.00
06/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.35	93.7400	93.6500	93.7400	0.00
06/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.50	93.5900	93.5000	93.5900	0.00
06/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.62	93.4400	93.3800	93.4400	0.00
06/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.74	93.3300	93.2600	93.3300	0.00
06/02/2015	R023 On 05-February-15			Bond Future	7.06	107.6660	107.6660	107.6660	0.00
06/02/2015	R023 On 07-May-15			Bond Future	7.22	105.2910	104.6438	105.2910	7,963.00
06/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	5394	6	5	6	0.00
06/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	5448	6	5	6	0.00
06/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	5502	6	6	6	0.00
06/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	47	0	0	0	0.00
06/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	49	0	0	0	0.00
06/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	45	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
06/02/2015	R023 On 06-August-15			Bond Future	7.24	107.0698	106.3867	107.0698	0.00
06/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5818	6	6	6	0.00
06/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	10036	11	10	11	0.00
06/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5868	7	6	7	0.00
06/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5917	7	6	7	0.00
06/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	185	0	0	0	0.00
06/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	174	0	0	0	0.00
06/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	179	0	0	0	0.00
06/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	11	0	0	0	911.00
06/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
06/02/2015	R186 On 05-February-15			Bond Future	7.31	126.4669	126.4669	126.4669	0.00
06/02/2015	R186 On 07-May-15			Bond Future	7.46	128.2023	127.3967	128.2023	39,730.00
06/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	6886	8	7	8	0.00
06/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1590	2	2	2	0.00
06/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	2031	2	2	2	0.00
06/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1802	2	2	2	0.00
06/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	3702	4	4	4	0.00
06/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	6810	8	7	8	0.00
06/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	6961	8	7	8	0.00
06/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	171	0	0	0	0.00
06/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2145	2	2	2	4,350.00
06/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	165	0	0	0	0.00
06/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	1699	1	2	1	4,350.00
06/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	1913	2	2	2	4,400.00
06/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	178	0	0	0	0.00
06/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	762	1	1	1	300.00
06/02/2015	R186 On 06-August-15			Bond Future	7.49	125.0689	124.2202	125.0689	540.00
06/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	5406	6	5	6	0.00
06/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	5343	6	5	6	0.00
06/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	5281	6	5	6	0.00
06/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	11564	12	12	12	0.00
06/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1044	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1003	1	1	1	0.00
06/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	103	0	0	0	2,500.00
06/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1023	1	1	1	0.00
06/02/2015	R186 On 05-November-15			Bond Future	7.51	127.2737	126.2924	127.2737	0.00
06/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	7057	8	7	8	0.00
06/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	7181	8	7	8	0.00
06/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	7120	8	7	8	0.00
06/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	12065	13	12	13	0.00
06/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1049	1	1	1	0.00
06/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	227	0	0	0	2,600.00
06/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1030	1	1	1	0.00
06/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1066	1	1	1	0.00
06/02/2015	R186 On 04-February-16			Bond Future	7.52	7.4000	123.2932	7.4000	5,660.00
06/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	3513	0	4	0	0.00
06/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	3470	0	3	0	0.00
06/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	3428	0	3	0	0.00
06/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	3617	0	4	0	0.00
06/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	3575	0	4	0	0.00
06/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	3658	0	4	0	0.00
06/02/2015	R197 On 05-February-15			Bond Future	285.86	285.8649	285.8649	285.8649	0.00
06/02/2015	R197 On 07-May-15			Bond Future	290.24	290.3346	290.2391	290.3346	888.00
06/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3771	4	4	4	0.00
06/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3761	4	4	4	0.00
06/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3751	4	4	4	0.00
06/02/2015	R197 On 06-August-15			Bond Future	288.99	289.1560	288.9911	289.1560	0.00
06/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	981	1	1	1	0.00
06/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	991	1	1	1	0.00
06/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	1001	1	1	1	0.00
06/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 05-February-15			Bond Future	235.69	235.6933	235.6933	235.6933	0.00
06/02/2015	R202 On 07-May-15			Bond Future	239.30	239.3784	239.2998	239.3784	50,916.00
06/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	790	1	1	1	0.00
06/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	810	1	1	1	0.00
06/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	800	1	1	1	0.00
06/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 06-August-15			Bond Future	240.06	240.1977	240.0619	240.1977	0.00
06/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	62	0	0	0	0.00
06/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	72	0	0	0	0.00
06/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	52	0	0	0	0.00
06/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R203 On 05-February-15			Bond Future	6.40	107.7289	107.7289	107.7289	0.00
06/02/2015	R203 On 07-May-15			Bond Future	6.56	105.1771	104.8988	105.1771	7,875.00
06/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1503	2	2	2	0.00
06/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1543	2	2	2	0.00
06/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1523	2	2	2	0.00
06/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	28	0	0	0	0.00
06/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	29	0	0	0	0.00
06/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	27	0	0	0	0.00
06/02/2015	R203 On 06-August-15			Bond Future	6.54	106.9543	106.6464	106.9543	0.00
06/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	719	1	1	1	0.00
06/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	745	1	1	1	0.00
06/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	732	1	1	1	0.00
06/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	320	0	0	0	0.00
06/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	327	0	0	0	0.00
06/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	314	0	0	0	0.00
06/02/2015	R203 On 05-November-15			Bond Future	6.50	104.6697	104.2576	104.6697	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
06/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	201	0	0	0	0.00
06/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	206	0	0	0	0.00
06/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	211	0	0	0	0.00
06/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1082	1	1	1	0.00
06/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1070	1	1	1	0.00
06/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1095	1	1	1	0.00
06/02/2015	R204 On 05-February-15			Bond Future	6.61	105.7759	105.7759	105.7759	0.00
06/02/2015	R204 On 07-May-15			Bond Future	6.78	107.3334	106.9456	107.3334	14,859.00
06/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2297	3	2	3	0.00
06/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2326	3	2	3	0.00
06/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2356	3	2	3	0.00
06/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	47	0	0	0	0.00
06/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	45	0	0	0	0.00
06/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	43	0	0	0	0.00
06/02/2015	R204 On 06-August-15			Bond Future	6.79	105.1092	104.6899	105.1092	0.00
06/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4756	5	5	5	0.00
06/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2898	3	3	3	0.00
06/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2952	3	3	3	0.00
06/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2925	3	3	3	0.00
06/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	8	0	0	0	699.00
06/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	83	0	0	0	0.00
06/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	86	0	0	0	0.00
06/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	81	0	0	0	0.00
06/02/2015	R204 On 05-November-15			Bond Future	6.79	106.9619	106.4361	106.9619	0.00
06/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	345	1	0	1	0.00
06/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	353	1	0	1	0.00
06/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	337	0	0	0	0.00
06/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1861	1	2	1	0.00
06/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1882	2	2	2	0.00
06/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1903	2	2	2	0.00
06/02/2015	R207 On 05-February-15			Bond Future	6.75	102.6012	102.6012	102.6012	0.00
06/02/2015	R207 On 07-May-15			Bond Future	6.92	104.0908	103.6475	104.0908	35,580.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	5139	6	5	6	0.00
06/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	3214	4	3	4	66.00
06/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	5102	6	5	6	0.00
06/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	5176	6	5	6	0.00
06/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	2	0	0	0	0.00
06/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	40	0	0	0	0.00
06/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	2	0	0	0	0.00
06/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	2	0	0	0	0.00
06/02/2015	R207 On 06-August-15			Bond Future	6.93	102.2058	101.7308	102.2058	0.00
06/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	3169	4	3	4	0.00
06/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	3233	4	3	4	0.00
06/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	3201	4	3	4	0.00
06/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2311	3	2	3	70.00
06/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	175	0	0	0	0.00
06/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	166	0	0	0	0.00
06/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	345	0	0	0	0.00
06/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	170	0	0	0	0.00
06/02/2015	R207 On 05-November-15			Bond Future	6.94	104.0075	103.4277	104.0075	0.00
06/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	3173	4	3	4	0.00
06/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	3229	4	3	4	0.00
06/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	3201	4	3	4	0.00
06/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2346	3	2	3	53.00
06/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	332	0	0	0	0.00
06/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	326	0	0	0	0.00
06/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	319	0	0	0	0.00
06/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	591	0	1	0	0.00
06/02/2015	R208 On 05-February-15			Bond Future	6.89	101.7887	101.7887	101.7887	0.00
06/02/2015	R208 On 07-May-15			Bond Future	7.05	99.8728	99.3568	99.8728	62,202.00
06/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4356	5	4	5	0.00
06/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4443	5	4	5	0.00
06/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4399	5	4	5	0.00
06/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	27	0	0	0	0.00
06/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	28	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
06/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	30	0	0	0	0.00
06/02/2015	R208 On 06-August-15			Bond Future	7.07	101.5606	101.0123	101.5606	0.00
06/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4292	5	4	5	0.00
06/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	4253	5	4	5	0.00
06/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4330	5	4	5	0.00
06/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7725	8	8	8	0.00
06/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	156	0	0	0	0.00
06/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	152	0	0	0	0.00
06/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	8	0	0	0	198.00
06/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	161	0	0	0	0.00
06/02/2015	R208 On 05-November-15			Bond Future	7.08	99.9484	99.2964	99.9484	0.00
06/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	6018	7	6	7	0.00
06/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3417	4	3	4	0.00
06/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3449	4	3	4	0.00
06/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3384	4	3	4	0.00
06/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	106	0	0	0	2,200.00
06/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	528	0	1	0	0.00
06/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	518	0	1	0	0.00
06/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	537	0	1	0	0.00
06/02/2015	R209 On 05-February-15			Bond Future	7.86	85.8042	85.8042	85.8042	0.00
06/02/2015	R209 On 07-May-15			Bond Future	8.00	83.7645	83.1207	83.7645	14,585.00
06/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	232	0	0	0	700.00
06/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	8216	9	8	9	0.00
06/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	3550	0	4	0	0.00
06/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	8286	9	8	9	0.00
06/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	8145	9	8	9	0.00
06/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	104	0	0	0	0.00
06/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	6653	0	7	0	0.00
06/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	955	0	1	0	700.00
06/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	100	0	0	0	0.00
06/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	108	0	0	0	0.00
06/02/2015	R209 On 06-August-15			Bond Future	8.03	85.1801	84.5057	85.1801	0.00
06/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	14125	15	14	15	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
06/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	8222	9	8	9	0.00
06/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	8286	9	8	9	0.00
06/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	8349	9	8	9	0.00
06/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	467	0	0	0	0.00
06/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	44	0	0	0	2,914.00
06/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	457	0	0	0	0.00
06/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	478	0	0	0	0.00
06/02/2015	R209 On 05-November-15			Bond Future	8.05	83.5313	82.7664	83.5313	0.00
06/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	3170	4	3	4	0.00
06/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	3253	4	3	4	0.00
06/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	3211	4	3	4	0.00
06/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	3679	3	4	3	0.00
06/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	3634	3	4	3	0.00
06/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	3724	3	4	3	0.00
06/02/2015	R210 On 05-February-15			Bond Future	175.77	175.7744	175.7744	175.7744	0.00
06/02/2015	R210 On 07-May-15			Bond Future	176.40	176.4600	176.4015	176.4600	618.00
06/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	609	1	1	1	0.00
06/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	599	1	1	1	0.00
06/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	589	1	1	1	0.00
06/02/2015	R210 On 06-August-15			Bond Future	179.35	179.4551	179.3539	179.4551	0.00
06/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	364	0	0	0	0.00
06/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	344	0	0	0	0.00
06/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	354	0	0	0	0.00
06/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 05-February-15			Bond Future	130.26	130.2550	130.2550	130.2550	0.00
06/02/2015	R211 On 07-May-15			Bond Future	132.25	132.2917	132.2472	132.2917	1,120.00
06/02/2015	R211 On 07-May-15	134.99	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
06/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2753	3	3	3	0.00
06/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2763	3	3	3	0.00
06/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2743	3	3	3	0.00
06/02/2015	R211 On 06-August-15			Bond Future	132.83	132.9047	132.8283	132.9047	0.00
06/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2172	2	2	2	0.00
06/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2162	2	2	2	0.00
06/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2182	2	2	2	0.00
06/02/2015	R212 On 05-February-15			Bond Future	136.06	136.0582	136.0582	136.0582	0.00
06/02/2015	R212 On 07-May-15			Bond Future	138.14	138.1856	138.1402	138.1856	1,145.00
06/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2850	3	3	3	0.00
06/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2870	3	3	3	0.00
06/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2860	3	3	3	0.00
06/02/2015	R212 On 06-August-15			Bond Future	138.66	138.7394	138.6606	138.7394	0.00
06/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2329	2	2	2	0.00
06/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2339	2	2	2	0.00
06/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2349	2	2	2	0.00
06/02/2015	R213 On 05-February-15			Bond Future	7.74	96.4545	96.4545	96.4545	0.00
06/02/2015	R213 On 07-May-15			Bond Future	7.88	94.1912	93.4773	94.1912	16,466.00
06/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	7019	8	7	8	0.00
06/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	7089	8	7	8	0.00
06/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	7159	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	151	0	0	0	0.00
06/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	145	0	0	0	0.00
06/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	156	0	0	0	0.00
06/02/2015	R213 On 06-August-15			Bond Future	7.91	95.7825	95.0344	95.7825	0.00
06/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	5653	6	6	6	0.00
06/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	5713	6	6	6	0.00
06/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	5594	6	6	6	0.00
06/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	939	1	1	1	0.00
06/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	921	1	1	1	0.00
06/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	958	1	1	1	0.00
06/02/2015	R213 On 05-November-15			Bond Future	7.94	93.9226	93.0736	93.9226	0.00
06/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	2413	3	2	3	0.00
06/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	2484	3	2	3	0.00
06/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	2448	3	2	3	0.00
06/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	4126	4	4	4	0.00
06/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	4029	4	4	4	0.00
06/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	4077	4	4	4	0.00
06/02/2015	R214 On 05-February-15			Bond Future	7.92	87.3623	87.3623	87.3623	0.00
06/02/2015	R214 On 07-May-15			Bond Future	8.04	85.3333	84.5960	85.3333	15,568.00
06/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	9492	10	9	10	0.00
06/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	9566	10	10	10	0.00
06/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	9419	10	9	10	0.00
06/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	86	0	0	0	0.00
06/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	83	0	0	0	0.00
06/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	89	0	0	0	0.00
06/02/2015	R214 On 06-August-15			Bond Future	8.07	86.7750	86.0051	86.7750	0.00
06/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	6861	7	7	7	0.00
06/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	6925	8	7	8	0.00
06/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	6988	8	7	8	0.00
06/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1015	1	1	1	0.00
06/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	997	1	1	1	0.00
06/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	977	1	1	1	0.00
06/02/2015	R214 On 05-November-15			Bond Future	8.10	85.0097	84.1471	85.0097	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
06/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	3373	4	3	4	0.00
06/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	3330	4	3	4	0.00
06/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	3286	4	3	4	0.00
06/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	4319	4	4	4	0.00
06/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	4268	4	4	4	0.00
06/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	4218	4	4	4	0.00
06/02/2015	R214 On 04-February-16			Bond Future	8.12	8.0500	85.6807	8.0500	4,420.00
06/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	3922	0	4	0	0.00
06/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	3965	0	4	0	0.00
06/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	3878	0	4	0	0.00
06/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	4971	0	5	0	0.00
06/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5021	0	5	0	0.00
06/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	5072	0	5	0	0.00
06/02/2015	R248 On 05-February-15			Bond Future	7.98	112.9170	112.9170	112.9170	0.00
06/02/2015	R248 On 07-May-15			Bond Future	8.09	110.1170	109.2200	110.1170	28,180.00
06/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	12635	14	13	14	0.00
06/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	12733	14	13	14	0.00
06/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	12537	13	13	13	0.00
06/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 06-August-15			Bond Future	8.12	111.9773	111.0393	111.9773	1,277.00
06/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	7017	8	7	8	0.00
06/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	7232	8	7	8	0.00
06/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	7125	8	7	8	0.00
06/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15			Bond Future	8.15	109.5160	108.4592	109.5160	0.00
06/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	1991	1	2	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
06/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	1868	1	2	1	0.00
06/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	1744	1	2	1	0.00