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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/10/2015 TO: 06/10/2015

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

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	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
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	1	1	0.00
06/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	815	1	1	1	0.00
06/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	825	1	1	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	3	3	0.00
06/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2996	3	3	3	0.00
06/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	3006	3	3	3	0.00
06/10/2015	2030 On 05-November-15			Bond Future	8.67	96.7201	96.8040	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	1	1	0.00
06/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1232	1	1	1	0.00
06/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1390	1	1	1	0.00
06/10/2015	2030 On 04-February-16			Bond Future	8.72	94.3212	94.4054	94.3212	400.00

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	2030 On 04-February-16	8.76	Call	Bond Future	270	0	0	0	0.00
06/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	193	0	0	0	0.00
06/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	117	0	0	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	96.7119	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	6	7	0.00
06/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6551	7	7	7	0.00
06/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6367	6	6	6	0.00
06/10/2015	2032 On 04-February-16			Bond Future	8.79	98.2709	98.3184	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	1	1	0.00
06/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	775	1	1	1	0.00
06/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	692	1	1	1	0.00
06/10/2015	2032 On 05-May-16			Bond Future	8.84	95.8545	95.9026	95.8545	0.00
06/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1293	1	1	1	0.00
06/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1213	1	1	1	0.00
06/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1372	1	1	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	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
06/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	548	1	1	1	0.00
06/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	528	1	1	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	1	1	0.00
06/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1162	1	1	1	0.00
06/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1172	1	1	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	2	2	0.00
06/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2006	2	2	2	0.00
06/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2026	2	2	2	0.00
06/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
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	98.6774	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	9	9	0.00
06/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8831	9	9	9	0.00
06/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8620	9	9	9	0.00
06/10/2015	2037 On 04-February-16			Bond Future	8.94	95.9601	96.0595	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	2	2	0.00
06/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1670	2	2	2	0.00
06/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1857	2	2	2	0.00
06/10/2015	2037 On 05-May-16			Bond Future	8.99	97.6610	97.7619	97.6610	0.00
06/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	20	0	0	0	0.00
06/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	199	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	2037 On 05-May-16	9.00	Call	Bond Future	109	0	0	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	9	9	0.00
06/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	8658	9	9	9	0.00
06/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	8648	9	9	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
06/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	4939	5	5	5	0.00
06/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	4949	5	5	5	0.00
06/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	4929	5	5	5	0.00
06/10/2015	2044 On 05-November-15			Bond Future	8.91	100.6560	100.7642	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	7	7	0.00
06/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6967	7	7	7	0.00
06/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7195	7	7	7	0.00
06/10/2015	2044 On 04-February-16			Bond Future	8.96	97.9469	98.0558	97.9469	0.00
06/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	484	0	0	0	0.00
06/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	286	0	0	0	0.00
06/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	385	0	0	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

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06/10/2015	2044 On 05-May-16			Bond Future	9.01	99.6830	99.7936	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	0	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	0	0	0.00
06/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	51	0	0	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	8	9	0.00
06/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	8381	9	8	9	0.00
06/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	8401	9	8	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
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	1	2	0.00
06/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	1311	2	1	2	0.00
06/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	1301	2	1	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	13	13	0.00
06/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	12749	13	13	13	0.00
06/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	12729	13	13	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

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06/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	5070	5	5	5	0.00
06/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	5060	5	5	5	0.00
06/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	5050	5	5	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
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

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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

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	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
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	2	2	0.00
06/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2285	2	2	2	0.00
06/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2265	2	2	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	2	2	0.00
06/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2203	2	2	2	0.00
06/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2183	2	2	2	0.00
06/10/2015	ES33 On 05-November-15			Bond Future	9.76	82.1161	82.1954	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

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	ES33 On 05-November-15	9.00	Put	Bond Future	5738	6	6	6	0.00
06/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5817	6	6	6	0.00
06/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5659	6	6	6	0.00
06/10/2015	ES33 On 04-February-16			Bond Future	9.85	83.4810	83.5607	83.4810	0.00
06/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	987	1	1	1	0.00
06/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1125	1	1	1	0.00
06/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1056	1	1	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	81.2501	81.1693	0.00
06/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	459	0	0	0	0.00
06/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	597	1	1	1	0.00
06/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	528	0	1	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
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	29	30	0.00
06/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	293370	30	29	30	0.00
06/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	293170	30	29	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	3	3	0.00
06/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	30240	3	3	3	0.00
06/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	30140	3	3	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	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-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	0	0	0.00
06/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	190	0	0	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	0.1077	0.1077	0.00
06/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
06/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
06/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.43	93.5700	93.5700	93.5700	0.00
06/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.50	93.5000	93.5000	93.5000	0.00
06/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.58	93.4200	93.4200	93.4200	2,000.00
06/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	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 15-June-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
06/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
06/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
06/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
06/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
06/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
06/10/2015	R023 On 05-November-15			Bond Future	8.10	99.5638	99.6226	99.5638	14,033.00
06/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	628	1	1	1	0.00
06/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	605	1	1	1	0.00
06/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	584	1	1	1	0.00
06/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1122	1	1	1	0.00
06/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1154	1	1	1	0.00
06/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1090	1	1	1	0.00
06/10/2015	R023 On 04-February-16			Bond Future	8.16	101.2187	101.2774	101.2187	1,050.00
06/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1173	1	1	1	0.00
06/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1217	1	1	1	0.00
06/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1195	1	1	1	0.00
06/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2081	2	2	2	0.00
06/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2051	2	2	2	0.00
06/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2020	2	2	2	0.00
06/10/2015	R023 On 05-May-16			Bond Future	8.21	99.0830	99.1424	99.0830	0.00
06/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2302	2	2	2	0.00
06/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2275	2	2	2	0.00
06/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2249	2	2	2	0.00
06/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2058	2	2	2	0.00
06/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2082	2	2	2	0.00
06/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2034	2	2	2	0.00
06/10/2015	R186 On 05-November-15			Bond Future	8.25	120.1202	120.2061	120.1202	32,997.00
06/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1213	1	1	1	0.00
06/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2192	2	2	2	200.00
06/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4043	4	4	4	0.00
06/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1136	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
06/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	129	0	0	0	169.00
06/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	259	0	0	0	674.00
06/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1686	2	2	2	843.00
06/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	496	0	0	0	200.00
06/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4732	5	5	5	0.00
06/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5796	6	6	6	0.00
06/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	145	0	0	0	1,200.00
06/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1252	1	1	1	0.00
06/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1292	1	1	1	0.00
06/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2469	2	2	2	650.00
06/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2761	3	3	3	0.00
06/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1391	1	1	1	1,090.00
06/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4387	4	4	4	0.00
06/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3437	4	3	4	0.00
06/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	630	1	1	1	6,308.00
06/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	169	0	0	0	10,200.00
06/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1307	1	1	1	0.00
06/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	909	1	1	1	9,430.00
06/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1227	1	1	1	0.00
06/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	517	1	1	1	4,666.00
06/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	421	0	0	0	4,667.00
06/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	101	0	0	0	2,283.00
06/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1267	1	1	1	8,650.00
06/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4235	4	4	4	0.00
06/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2525	3	3	3	0.00
06/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	44	0	0	0	2,600.00
06/10/2015	R186 On 04-February-16			Bond Future	8.31	116.8192	116.9052	116.8192	5,365.00
06/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4537	4	5	4	0.00
06/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	496	0	0	0	0.00
06/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	484	0	0	0	0.00
06/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	472	0	0	0	0.00
06/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7018	7	7	7	0.00
06/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1156	1	1	1	6,700.00
06/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6947	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7091	7	7	7	0.00
06/10/2015	R186 On 05-May-16			Bond Future	8.35	118.8889	118.9761	118.8889	0.00
06/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3268	3	3	3	0.00
06/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3306	3	3	3	0.00
06/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3230	3	3	3	0.00
06/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1085	1	1	1	0.00
06/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3376	3	3	3	0.00
06/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3299	3	3	3	0.00
06/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7335	7	7	7	0.00
06/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3337	3	3	3	0.00
06/10/2015	R186 On 04-August-16			Bond Future	8.39	115.7423	115.8287	115.7423	0.00
06/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4295	4	4	4	0.00
06/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4375	4	4	4	0.00
06/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4335	4	4	4	0.00
06/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3553	4	4	4	0.00
06/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3518	4	4	4	0.00
06/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3484	4	3	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	1	1	0.00
06/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	1446	2	1	2	0.00
06/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	1426	1	1	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	5	5	0.00
06/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4900	5	5	5	0.00
06/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4890	5	5	5	0.00
06/10/2015	R202 On 05-November-15			Bond Future	238.29	238.2417	238.2920	238.2417	54,082.00

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	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	8	8	0.00
06/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	7718	8	8	8	0.00
06/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	7708	8	8	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	1	1	0.00
06/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	1106	1	1	1	0.00
06/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	1116	1	1	1	0.00
06/10/2015	R203 On 05-November-15			Bond Future	7.08	103.2275	103.2381	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	2	2	0.00
06/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1913	2	2	2	0.00
06/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1878	2	2	2	0.00
06/10/2015	R203 On 04-February-16			Bond Future	7.15	104.9433	104.9529	104.9433	0.00
06/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	359	0	0	0	0.00
06/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	377	0	0	0	0.00
06/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	368	0	0	0	0.00
06/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	224	0	0	0	0.00
06/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	218	0	0	0	0.00
06/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	211	0	0	0	0.00
06/10/2015	R203 On 05-May-16			Bond Future	7.14	102.6326	102.6421	102.6326	0.00
06/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	539	1	1	1	0.00
06/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	524	1	1	1	0.00
06/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	532	1	1	1	0.00
06/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	397	0	0	0	0.00
06/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	387	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	R203 On 05-May-16	7.25	Put	Bond Future	392	0	0	0	0.00
06/10/2015	R204 On 05-November-15			Bond Future	7.46	104.5370	104.5679	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	3	3	0.00
06/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3377	3	3	3	0.00
06/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3434	3	3	3	0.00
06/10/2015	R204 On 04-February-16			Bond Future	7.53	102.2383	102.2685	102.2383	0.00
06/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	593	1	1	1	0.00
06/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	580	1	1	1	0.00
06/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	568	1	1	1	0.00
06/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	657	1	1	1	0.00
06/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	670	1	1	1	0.00
06/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	644	1	1	1	0.00
06/10/2015	R204 On 05-May-16			Bond Future	7.57	104.0495	104.0800	104.0495	0.00
06/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1145	1	1	1	0.00
06/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1131	1	1	1	0.00
06/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1117	1	1	1	0.00
06/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	701	1	1	1	0.00
06/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	692	1	1	1	0.00
06/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	711	1	1	1	0.00
06/10/2015	R207 On 05-November-15			Bond Future	7.73	100.5904	100.6290	100.5904	40,921.00
06/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	542	1	1	1	0.00
06/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	579	1	1	1	0.00
06/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	560	1	1	1	0.00
06/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	214	0	0	0	19.00
06/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	154	0	0	0	53.00
06/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	500	1	1	1	0.00
06/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1198	1	1	1	0.00
06/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	468	0	0	0	0.00
06/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	1011	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
06/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	484	1	0	1	0.00
06/10/2015	R207 On 04-February-16			Bond Future	7.80	98.6209	98.6590	98.6209	0.00
06/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	260	0	0	0	43.00
06/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	459	0	0	0	0.00
06/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	482	0	0	0	0.00
06/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	470	0	0	0	19.00
06/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1464	1	1	1	0.00
06/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1442	1	1	1	0.00
06/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1486	2	1	2	0.00
06/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2023	2	2	2	0.00
06/10/2015	R207 On 05-May-16			Bond Future	7.85	100.3684	100.4069	100.3684	0.00
06/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1261	1	1	1	0.00
06/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1229	1	1	1	0.00
06/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	832	1	1	1	43.00
06/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1245	1	1	1	0.00
06/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1246	1	1	1	0.00
06/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1231	1	1	1	0.00
06/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1740	2	2	2	0.00
06/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1261	1	1	1	0.00
06/10/2015	R207 On 04-August-16			Bond Future	7.90	98.5438	98.5809	98.5438	0.00
06/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1546	2	2	2	0.00
06/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1578	2	2	2	0.00
06/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1562	2	2	2	0.00
06/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1287	1	1	1	0.00
06/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1274	1	1	1	0.00
06/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1261	1	1	1	0.00
06/10/2015	R208 On 05-November-15			Bond Future	7.88	95.8320	95.8781	95.8320	40,314.00
06/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2538	2	3	2	0.00
06/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	408	0	0	0	0.00
06/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	424	0	0	0	0.00
06/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	392	0	0	0	0.00
06/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	44	0	0	0	2,200.00
06/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	937	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
06/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	911	1	1	1	0.00
06/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	964	1	1	1	0.00
06/10/2015	R208 On 04-February-16			Bond Future	7.94	97.4249	97.4706	97.4249	0.00
06/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	795	1	1	1	0.00
06/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	779	1	1	1	0.00
06/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	811	1	1	1	0.00
06/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1597	2	2	2	0.00
06/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1572	2	2	2	0.00
06/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1548	2	2	2	0.00
06/10/2015	R208 On 05-May-16			Bond Future	7.99	95.7492	95.7955	95.7492	0.00
06/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1588	2	2	2	0.00
06/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1608	2	2	2	0.00
06/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1628	2	2	2	0.00
06/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1560	2	2	2	0.00
06/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1542	2	2	2	0.00
06/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1579	2	2	2	0.00
06/10/2015	R209 On 05-November-15			Bond Future	8.81	76.5653	76.6469	76.5653	24,850.00
06/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3512	3	4	3	0.00
06/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	25	0	0	0	0.00
06/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	421	0	0	0	900.00
06/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2119	2	2	2	0.00
06/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	27	0	0	0	0.00
06/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	29	0	0	0	0.00
06/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2981	3	3	3	0.00
06/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6614	7	7	7	0.00
06/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	253	0	0	0	900.00
06/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2841	3	3	3	0.00
06/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	682	1	1	1	500.00
06/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6699	7	7	7	0.00
06/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6530	7	7	7	0.00
06/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	370	0	0	0	0.00
06/10/2015	R209 On 04-February-16			Bond Future	8.86	77.8380	77.9201	77.8380	400.00
06/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2154	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2222	2	2	2	0.00
06/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2188	2	2	2	0.00
06/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5611	6	6	6	0.00
06/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2987	3	3	3	0.00
06/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3072	3	3	3	0.00
06/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	860	1	1	1	2,200.00
06/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3029	3	3	3	0.00
06/10/2015	R209 On 05-May-16			Bond Future	8.90	76.0673	76.1507	76.0673	0.00
06/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3782	4	4	4	0.00
06/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3821	4	4	4	0.00
06/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3743	4	4	4	0.00
06/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3051	3	3	3	0.00
06/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3016	3	3	3	0.00
06/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3086	3	3	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	3	3	0.00
06/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	3305	3	3	3	0.00
06/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	3295	3	3	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	3	3	0.00
06/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	3332	3	3	3	0.00
06/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	3312	3	3	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	1	1	0.00
06/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	962	1	1	1	0.00
06/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	952	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
06/10/2015	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
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	2	2	0.00
06/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2472	2	2	2	0.00
06/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2462	2	2	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	5	5	0.00
06/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	5164	5	5	5	0.00
06/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	5144	5	5	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	5	4	0.00
06/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	4672	4	5	4	0.00
06/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	4652	4	5	4	0.00
06/10/2015	R213 On 05-November-15			Bond Future	8.70	87.0637	87.1068	87.0637	21,426.00
06/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	9	0	0	0	0.00
06/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	10	0	0	0	0.00
06/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	9	0	0	0	0.00
06/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7689	8	8	8	0.00
06/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7521	8	8	8	0.00
06/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7605	8	8	8	0.00
06/10/2015	R213 On 04-February-16			Bond Future	8.76	88.5109	88.5536	88.5109	700.00

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 04-February-16	8.75	Call	Bond Future	2453	2	2	2	0.00
06/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2490	2	2	2	0.00
06/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2417	2	2	2	0.00
06/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2536	3	3	3	0.00
06/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2498	3	2	3	0.00
06/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2574	3	3	3	0.00
06/10/2015	R213 On 05-May-16			Bond Future	8.80	86.5302	86.5736	86.5302	0.00
06/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3076	3	3	3	0.00
06/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3111	3	3	3	0.00
06/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3147	3	3	3	0.00
06/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3510	4	4	4	0.00
06/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3472	4	3	4	0.00
06/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3549	4	4	4	0.00
06/10/2015	R214 On 05-November-15			Bond Future	8.85	77.5897	77.6762	77.5897	14,693.00
06/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	19	0	0	0	0.00
06/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	22	0	0	0	0.00
06/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	21	0	0	0	0.00
06/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7523	8	8	8	0.00
06/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7430	8	7	8	0.00
06/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7338	7	7	7	0.00
06/10/2015	R214 On 04-February-16			Bond Future	8.90	78.8794	78.9664	78.8794	4,620.00
06/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	475	0	0	0	0.00
06/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	487	0	0	0	0.00
06/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	463	0	0	0	0.00
06/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8207	8	8	8	0.00
06/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8289	8	8	8	0.00
06/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8371	8	8	8	0.00
06/10/2015	R214 On 05-May-16			Bond Future	8.94	76.9816	77.0701	76.9816	0.00
06/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3810	4	4	4	0.00
06/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3891	4	4	4	0.00
06/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3850	4	4	4	0.00
06/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3379	3	3	3	0.00
06/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3340	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3417	3	3	3	0.00
06/10/2015	R248 On 05-November-15			Bond Future	8.91	99.9981	100.0570	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	10	10	0.00
06/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10270	10	10	10	0.00
06/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10146	10	10	10	0.00
06/10/2015	R248 On 04-February-16			Bond Future	8.96	101.6602	101.7190	101.6602	3,750.00
06/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	323	0	0	0	0.00
06/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	527	0	1	0	0.00
06/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	425	0	0	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	99.0851	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	0	0	0.00
06/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	14	0	0	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	0	0	0.00
06/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00