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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	2025 On 07-May-15			Bond Future	121.22	121.2150	121.2243	121.2150	16.00
04/05/2015	2025 On 07-May-15	120.99	Call	Bond Future	234	0	234	0	0.00
04/05/2015	2025 On 07-May-15	121.01	Call	Bond Future	214	0	214	0	0.00
04/05/2015	2025 On 07-May-15	121.00	Call	Bond Future	224	0	224	0	0.00
04/05/2015	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 06-August-15			Bond Future	121.97	121.9720	121.9694	121.9720	16.00
04/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	979	1	979	1	0.00
04/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	959	1	959	1	0.00
04/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	969	1	969	1	0.00
04/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 05-November-15			Bond Future	123.97	123.9800	123.9746	123.9800	0.00
04/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	965	1	965	1	0.00
04/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	985	1	985	1	0.00
04/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	975	1	975	1	0.00
04/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 07-May-15			Bond Future	8.47	99.0771	8.4689	99.0771	2,353.00
04/05/2015	2030 On 07-May-15	8.76	Call	Bond Future	2317	3	2317	3	0.00
04/05/2015	2030 On 07-May-15	8.75	Call	Bond Future	2239	3	2239	3	0.00
04/05/2015	2030 On 07-May-15	8.74	Call	Bond Future	2161	3	2161	3	0.00
04/05/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 06-August-15			Bond Future	8.54	96.6314	8.5363	96.6314	8,570.00
04/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6648	6	6648	6	0.00
04/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6473	6	6473	6	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
04/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6560	6	6560	6	0.00
04/05/2015	2030 On 05-November-15			Bond Future	8.59	98.2156	8.5884	98.2156	0.00
04/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	698	0	698	0	0.00
04/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	618	0	618	0	0.00
04/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	777	0	777	0	0.00
04/05/2015	2032 On 07-May-15			Bond Future	8.57	98.9819	8.5686	98.9819	123.00
04/05/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 07-May-15	8.50	Put	Bond Future	597	0	597	0	0.00
04/05/2015	2032 On 07-May-15	8.51	Put	Bond Future	509	0	509	0	0.00
04/05/2015	2032 On 07-May-15	8.49	Put	Bond Future	684	0	684	0	0.00
04/05/2015	2032 On 06-August-15			Bond Future	8.63	100.5431	8.6324	100.5431	1,581.00
04/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1139	0	1139	0	0.00
04/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1052	0	1052	0	0.00
04/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1226	0	1226	0	0.00
04/05/2015	2032 On 05-November-15			Bond Future	8.69	98.0348	8.6860	98.0348	0.00
04/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6036	5	6036	5	0.00
04/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6128	5	6128	5	0.00
04/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5944	5	5944	5	0.00
04/05/2015	2032 On 04-February-16			Bond Future	8.73	99.7378	8.7326	99.7378	0.00
04/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	1	0	1	0.00
04/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	1	0	1	0.00
04/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	1	0	1	0.00
04/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	355	0	355	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
04/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	271	0	271	0	0.00
04/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	188	0	188	0	0.00
04/05/2015	2037 On 07-May-15			Bond Future	8.67	101.6243	8.6686	101.6243	22,684.00
04/05/2015	2037 On 07-May-15	9.01	Call	Bond Future	3189	4	3189	4	0.00
04/05/2015	2037 On 07-May-15	8.99	Call	Bond Future	3007	4	3007	4	0.00
04/05/2015	2037 On 07-May-15	9.00	Call	Bond Future	3098	4	3098	4	0.00
04/05/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 06-August-15			Bond Future	8.73	98.9683	8.7320	98.9683	12,169.00
04/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	170	1	170	1	0.00
04/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	76	1	76	1	0.00
04/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	264	1	264	1	0.00
04/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 05-November-15			Bond Future	8.78	100.5909	8.7816	100.5909	0.00
04/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7758	7	7758	7	0.00
04/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7864	7	7864	7	0.00
04/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7653	7	7653	7	0.00
04/05/2015	2037 On 04-February-16			Bond Future	8.83	98.0803	8.8258	98.0803	0.00
04/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	705	0	705	0	0.00
04/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	799	0	799	0	0.00
04/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	612	0	612	0	0.00
04/05/2015	2038 On 07-May-15			Bond Future	130.71	130.7025	130.7129	130.7025	2,217.00
04/05/2015	2038 On 07-May-15	126.99	Call	Bond Future	3723	4	3723	4	0.00
04/05/2015	2038 On 07-May-15	127.01	Call	Bond Future	3703	4	3703	4	0.00
04/05/2015	2038 On 07-May-15	127.00	Call	Bond Future	3713	4	3713	4	0.00

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04/05/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 06-August-15			Bond Future	131.46	131.4643	131.4614	131.4643	1,997.00
04/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3471	3	3471	3	0.00
04/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3451	3	3451	3	0.00
04/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3461	3	3461	3	0.00
04/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 05-November-15			Bond Future	133.62	133.6285	133.6227	133.6285	0.00
04/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	377	0	377	0	0.00
04/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	387	0	387	0	0.00
04/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	367	0	367	0	0.00
04/05/2015	2044 On 07-May-15			Bond Future	8.73	103.6440	8.7284	103.6440	9,524.00
04/05/2015	2044 On 07-May-15	9.01	Call	Bond Future	2883	4	2883	4	0.00
04/05/2015	2044 On 07-May-15	8.99	Call	Bond Future	2683	4	2683	4	0.00
04/05/2015	2044 On 07-May-15	9.00	Call	Bond Future	2783	4	2783	4	0.00
04/05/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 06-August-15			Bond Future	8.79	100.8946	8.7888	100.8946	9,914.00
04/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
04/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
04/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
04/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	403	0	403	0	0.00
04/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	299	0	299	0	0.00
04/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	508	0	508	0	0.00
04/05/2015	2044 On 05-November-15			Bond Future	8.84	102.5487	8.8362	102.5487	0.00
04/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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04/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6334	5	6334	5	0.00
04/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6220	5	6220	5	0.00
04/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6448	5	6448	5	0.00
04/05/2015	2044 On 04-February-16			Bond Future	8.88	99.9469	8.8785	99.9469	0.00
04/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1320	2	1320	2	0.00
04/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1121	2	1121	2	0.00
04/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1221	2	1221	2	0.00
04/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 07-May-15			Bond Future	132.02	132.0090	132.0196	132.0090	5,889.00
04/05/2015	2046 On 07-May-15	127.01	Call	Bond Future	5010	5	5010	5	0.00
04/05/2015	2046 On 07-May-15	127.00	Call	Bond Future	5020	5	5020	5	0.00
04/05/2015	2046 On 07-May-15	126.99	Call	Bond Future	5030	5	5030	5	0.00
04/05/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 06-August-15			Bond Future	134.11	134.1020	134.1094	134.1020	6,022.00
04/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	5119	5	5119	5	0.00
04/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	5099	5	5099	5	0.00
04/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	5109	5	5109	5	0.00
04/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 05-November-15			Bond Future	134.92	134.9220	134.9158	134.9220	0.00
04/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	1926	2	1926	2	0.00
04/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	1916	2	1916	2	0.00
04/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	1906	2	1906	2	0.00
04/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 07-May-15			Bond Future	142.82	143.1632	142.8206	143.1632	2,147.00
04/05/2015	2050 On 07-May-15	134.99	Call	Bond Future	7831	8	7831	8	0.00

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04/05/2015	2050 On 07-May-15	135.01	Call	Bond Future	7811	8	7811	8	0.00
04/05/2015	2050 On 07-May-15	135.00	Call	Bond Future	7821	8	7821	8	0.00
04/05/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 06-August-15			Bond Future	143.61	143.9748	143.6125	143.9748	3,395.00
04/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	6612	7	6612	7	0.00
04/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	6622	7	6622	7	0.00
04/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	6602	7	6602	7	0.00
04/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 05-November-15			Bond Future	145.97	146.3447	145.9730	146.3447	0.00
04/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	973	1	973	1	0.00
04/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	983	1	983	1	0.00
04/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	963	1	963	1	0.00
04/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	AL12 On 07-May-15			Index Future	544.39	549.3410	544.3860	549.3410	0.00
04/05/2015	AL37 On 07-May-15			Index Future	453.86	455.4750	453.8640	455.4750	3.00
04/05/2015	AL37 On 06-August-15			Index Future	460.93	462.5810	460.9310	462.5810	122.00
04/05/2015	AL37 On 05-November-15			Index Future	468.55	470.2390	468.5460	470.2390	0.00
04/05/2015	AL7T On 07-May-15			Index Future	537.34	540.5700	537.3430	540.5700	0.00
04/05/2015	AL7T On 06-August-15			Index Future	545.71	549.0050	545.7090	549.0050	3.00
04/05/2015	AL7T On 05-November-15			Index Future	554.73	558.0930	554.7250	558.0930	0.00
04/05/2015	ALBI On 07-May-15			Index Future	490.49	493.5180	490.4890	493.5180	228.00
04/05/2015	ALBI On 06-August-15			Index Future	498.13	501.2180	498.1250	501.2180	286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	ALBI On 05-November-15			Index Future	506.36	509.5160	506.3550	509.5160	100.00
04/05/2015	ALBI On 04-February-16			Index Future	515.14	518.3580	515.1380	518.3580	0.00
04/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/05/2015	EL28 On 07-May-15			Bond Future	125.49	125.4778	125.4888	125.4778	0.00
04/05/2015	EL28 On 07-May-15	125.01	Call	Bond Future	479	0	479	0	0.00
04/05/2015	EL28 On 07-May-15	125.00	Call	Bond Future	489	0	489	0	0.00
04/05/2015	EL28 On 07-May-15	124.99	Call	Bond Future	499	0	499	0	0.00
04/05/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 06-August-15			Bond Future	127.48	127.4673	127.4753	127.4673	0.00
04/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2465	2	2465	2	0.00
04/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2475	2	2475	2	0.00
04/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2485	2	2485	2	0.00
04/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 05-November-15			Bond Future	128.03	128.0384	128.0318	128.0384	0.00
04/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1042	1	1042	1	0.00
04/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1032	1	1032	1	0.00
04/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1022	1	1022	1	0.00
04/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 07-May-15			Bond Future	9.60	83.9412	9.5950	83.9412	180.00
04/05/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1058	2	1058	2	0.00
04/05/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1203	2	1203	2	0.00
04/05/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1131	2	1131	2	0.00
04/05/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 06-August-15			Bond Future	9.69	85.2650	9.6858	85.2650	6,396.00
04/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	700	0	700	0	0.00
04/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	626	0	626	0	0.00
04/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	553	0	553	0	0.00
04/05/2015	ES33 On 05-November-15			Bond Future	9.77	82.8743	9.7681	82.8743	0.00
04/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5785	5	5785	5	0.00
04/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5705	5	5705	5	0.00
04/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5864	5	5864	5	0.00
04/05/2015	ES33 On 04-February-16			Bond Future	9.85	84.3138	9.8465	84.3138	0.00
04/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1002	2	1002	2	0.00
04/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1140	2	1140	2	0.00
04/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1071	2	1071	2	0.00
04/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	GOVI On 07-May-15			GOVI	486.93	489.8500	486.9270	489.8500	192.00
04/05/2015	GOVI On 07-May-15	449.99	Call	GOVI	369370	40	369370	40	0.00
04/05/2015	GOVI On 07-May-15	450.01	Call	GOVI	369170	40	369170	40	0.00
04/05/2015	GOVI On 07-May-15	450.00	Call	GOVI	369270	40	369270	40	0.00
04/05/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 06-August-15			GOVI	494.51	497.4940	494.5080	497.4940	338.00
04/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	54920	3	54920	3	0.00
04/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	54820	2	54820	2	0.00
04/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	55020	3	55020	3	0.00
04/05/2015	GOVI On 05-November-15			GOVI	502.68	505.7300	502.6780	505.7300	27.00
04/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
04/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	273220	24	273220	24	0.00
04/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	273120	24	273120	24	0.00
04/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	273320	24	273320	24	0.00
04/05/2015	GOVI On 04-February-16			GOVI	511.40	514.5060	511.3970	514.5060	0.00
04/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	3	0	3	0.00
04/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	2	0	2	0.00
04/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	3	0	3	0.00
04/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	5930	0	5930	0	0.00
04/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	6130	0	6130	0	0.00
04/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	6030	0	6030	0	0.00
04/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/05/2015	IGOV On 07-May-15			Index Future	230.59	230.5830	230.5920	230.5830	918.00
04/05/2015	IGOV On 06-August-15			Index Future	234.20	234.2000	234.2010	234.2000	717.00
04/05/2015	IGOV On 05-November-15			Index Future	238.09	238.0960	238.0890	238.0960	17.00
04/05/2015	IGOV On 04-February-16			Index Future	242.24	242.2460	242.2380	242.2460	0.00
04/05/2015	ILBI On 07-May-15			Index Future	624.82	624.8790	624.8210	624.8790	0.00
04/05/2015	ILBI On 06-August-15			Index Future	634.89	634.9550	634.8860	634.9550	159.00
04/05/2015	ILBI On 05-November-15			Index Future	645.41	645.4830	645.4110	645.4830	0.00
04/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
04/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	5,000.00
04/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
04/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
04/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
04/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
04/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.68	93.3200	6.6800	93.3200	0.00
04/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
04/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
04/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	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
04/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
04/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
04/05/2015	R023 On 07-May-15			Bond Future	7.84	101.5527	7.8388	101.5527	9,487.00
04/05/2015	R023 On 07-May-15	8.14	Call	Bond Future	1711	2	1711	2	0.00
04/05/2015	R023 On 07-May-15	8.16	Call	Bond Future	1822	2	1822	2	0.00
04/05/2015	R023 On 07-May-15	8.15	Call	Bond Future	1767	2	1767	2	0.00
04/05/2015	R023 On 07-May-15	8.15	Put	Bond Future	1	0	1	0	0.00
04/05/2015	R023 On 07-May-15	8.16	Put	Bond Future	1	0	1	0	0.00
04/05/2015	R023 On 07-May-15	8.14	Put	Bond Future	1	0	1	0	0.00
04/05/2015	R023 On 06-August-15			Bond Future	7.91	103.1543	7.9050	103.1543	11,108.00
04/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2542	3	2542	3	0.00
04/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6300	7	6300	7	0.00
04/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2580	3	2580	3	0.00
04/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2619	3	2619	3	0.00
04/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	696	1	696	1	0.00
04/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	664	1	664	1	0.00
04/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	680	1	680	1	0.00
04/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	62	0	62	0	911.00
04/05/2015	R023 On 05-November-15			Bond Future	7.96	100.9200	7.9604	100.9200	0.00
04/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2065	2	2065	2	0.00
04/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2122	2	2122	2	0.00
04/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2093	2	2093	2	0.00
04/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1879	2	1879	2	0.00
04/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1854	2	1854	2	0.00
04/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1905	2	1905	2	0.00
04/05/2015	R023 On 04-February-16			Bond Future	8.01	102.6725	8.0070	102.6725	0.00
04/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2375	3	2375	3	0.00
04/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2321	3	2321	3	0.00
04/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2348	3	2348	3	0.00
04/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2411	2	2411	2	0.00
04/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2385	2	2385	2	0.00
04/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2359	2	2359	2	0.00
04/05/2015	R186 On 07-May-15			Bond Future	8.04	123.1860	8.0437	123.1860	31,103.00
04/05/2015	R186 On 07-May-15	8.25	Call	Bond Future	1726	3	1726	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
04/05/2015	R186 On 07-May-15	7.40	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R186 On 07-May-15	7.45	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R186 On 07-May-15	7.80	Call	Bond Future	6	0	6	0	0.00
04/05/2015	R186 On 07-May-15	8.00	Call	Bond Future	234	1	234	1	0.00
04/05/2015	R186 On 07-May-15	8.24	Call	Bond Future	1648	2	1648	2	0.00
04/05/2015	R186 On 07-May-15	8.05	Call	Bond Future	418	1	418	1	0.00
04/05/2015	R186 On 07-May-15	8.10	Call	Bond Future	670	1	670	1	0.00
04/05/2015	R186 On 07-May-15	8.26	Call	Bond Future	1805	3	1805	3	0.00
04/05/2015	R186 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R186 On 07-May-15	8.25	Put	Bond Future	17	0	17	0	0.00
04/05/2015	R186 On 07-May-15	7.40	Put	Bond Future	5560	5	5560	5	4,229.00
04/05/2015	R186 On 07-May-15	8.26	Put	Bond Future	14	0	14	0	0.00
04/05/2015	R186 On 07-May-15	7.30	Put	Bond Future	6456	6	6456	6	0.00
04/05/2015	R186 On 07-May-15	7.80	Put	Bond Future	2070	1	2070	1	300.00
04/05/2015	R186 On 07-May-15	7.45	Put	Bond Future	5116	4	5116	4	4,229.00
04/05/2015	R186 On 07-May-15	8.00	Put	Bond Future	601	0	601	0	4,229.00
04/05/2015	R186 On 07-May-15	8.24	Put	Bond Future	20	0	20	0	0.00
04/05/2015	R186 On 07-May-15	8.05	Put	Bond Future	365	0	365	0	4,229.00
04/05/2015	R186 On 07-May-15	8.10	Put	Bond Future	201	0	201	0	4,229.00
04/05/2015	R186 On 07-May-15	7.50	Put	Bond Future	4674	4	4674	4	4,229.00
04/05/2015	R186 On 06-August-15			Bond Future	8.11	119.8321	8.1066	119.8321	32,341.00
04/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1715	2	1715	2	0.00
04/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	990	1	990	1	1,000.00
04/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1751	2	1751	2	0.00
04/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1788	2	1788	2	0.00
04/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6613	7	6613	7	0.00
04/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2676	2	2676	2	0.00
04/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3963	3	3963	3	0.00
04/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2583	2	2583	2	0.00
04/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	350	0	350	0	5,350.00
04/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2629	2	2629	2	0.00
04/05/2015	R186 On 05-November-15			Bond Future	8.16	121.7958	8.1564	121.7958	0.00
04/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4376	5	4376	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3407	4	3407	4	0.00
04/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3322	4	3322	4	0.00
04/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3494	4	3494	4	0.00
04/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3450	4	3450	4	0.00
04/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3900	4	3900	4	0.00
04/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7391	8	7391	8	0.00
04/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2050	2	2050	2	6,248.00
04/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2812	2	2812	2	1,090.00
04/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2738	2	2738	2	0.00
04/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2359	2	2359	2	9,370.00
04/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2666	2	2666	2	0.00
04/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2702	2	2702	2	8,690.00
04/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	875	1	875	1	2,600.00
04/05/2015	R186 On 04-February-16			Bond Future	8.20	118.6116	8.1969	118.6116	5,512.00
04/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1522	2	1522	2	0.00
04/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1499	2	1499	2	0.00
04/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1476	2	1476	2	0.00
04/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7167	7	7167	7	0.00
04/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7106	7	7106	7	0.00
04/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7228	7	7228	7	0.00
04/05/2015	R197 On 07-May-15			Bond Future	292.26	292.2353	292.2575	292.2353	183.00
04/05/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 07-May-15	294.01	Put	Bond Future	1753	2	1753	2	0.00
04/05/2015	R197 On 07-May-15	294.00	Put	Bond Future	1743	2	1743	2	0.00
04/05/2015	R197 On 07-May-15	293.99	Put	Bond Future	1733	2	1733	2	0.00
04/05/2015	R197 On 06-August-15			Bond Future	290.83	290.8208	290.8267	290.8208	1,046.00
04/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	2817	3	2817	3	0.00
04/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	2827	3	2827	3	0.00
04/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	2837	3	2837	3	0.00
04/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	R197 On 05-November-15			Bond Future	295.61	295.6083	295.6073	295.6083	0.00
04/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	617	1	617	1	0.00
04/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	597	1	597	1	0.00
04/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	607	1	607	1	0.00
04/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 07-May-15			Bond Future	243.81	243.7894	243.8082	243.7894	3,147.00
04/05/2015	R202 On 07-May-15	238.50	Call	Bond Future	5308	5	5308	5	0.00
04/05/2015	R202 On 07-May-15	238.49	Call	Bond Future	5318	5	5318	5	0.00
04/05/2015	R202 On 07-May-15	238.51	Call	Bond Future	5298	5	5298	5	0.00
04/05/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 06-August-15			Bond Future	244.45	244.4422	244.4505	244.4422	53,493.00
04/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4441	4	4441	4	0.00
04/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4461	4	4461	4	0.00
04/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4451	4	4451	4	0.00
04/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 05-November-15			Bond Future	248.47	248.4661	248.4687	248.4661	0.00
04/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2459	2	2459	2	0.00
04/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2469	2	2469	2	0.00
04/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2479	2	2479	2	0.00
04/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R203 On 07-May-15			Bond Future	7.07	104.0060	7.0706	104.0060	5,478.00
04/05/2015	R203 On 07-May-15	7.25	Call	Bond Future	391	1	391	1	0.00
04/05/2015	R203 On 07-May-15	7.84	Call	Bond Future	1645	2	1645	2	0.00
04/05/2015	R203 On 07-May-15	7.24	Call	Bond Future	371	1	371	1	0.00
04/05/2015	R203 On 07-May-15	7.26	Call	Bond Future	412	1	412	1	0.00
04/05/2015	R203 On 07-May-15	7.25	Put	Bond Future	4	0	4	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
04/05/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
04/05/2015	R203 On 07-May-15	7.26	Put	Bond Future	4	0	4	0	0.00
04/05/2015	R203 On 07-May-15	7.24	Put	Bond Future	6	0	6	0	0.00
04/05/2015	R203 On 06-August-15			Bond Future	7.17	105.6463	7.1656	105.6463	7,068.00
04/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1396	2	1396	2	0.00
04/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	170	0	170	0	0.00
04/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	175	0	175	0	0.00
04/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	180	0	180	0	0.00
04/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	984	1	984	1	0.00
04/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	970	1	970	1	0.00
04/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	100	0	100	0	5,000.00
04/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	999	1	999	1	0.00
04/05/2015	R203 On 05-November-15			Bond Future	7.23	103.2107	7.2324	103.2107	0.00
04/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	32	0	32	0	0.00
04/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	34	0	34	0	0.00
04/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	33	0	33	0	0.00
04/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2183	2	2183	2	0.00
04/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2200	2	2200	2	0.00
04/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2166	2	2166	2	0.00
04/05/2015	R203 On 04-February-16			Bond Future	7.27	105.0032	7.2703	105.0032	0.00
04/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	603	1	603	1	0.00
04/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	588	1	588	1	0.00
04/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	596	1	596	1	0.00
04/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	633	1	633	1	0.00
04/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	626	1	626	1	0.00
04/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	619	1	619	1	0.00
04/05/2015	R204 On 07-May-15			Bond Future	7.32	105.5465	7.3153	105.5465	9,580.00
04/05/2015	R204 On 07-May-15	7.49	Call	Bond Future	558	1	558	1	0.00
04/05/2015	R204 On 07-May-15	7.51	Call	Bond Future	618	1	618	1	0.00
04/05/2015	R204 On 07-May-15	7.50	Call	Bond Future	588	1	588	1	0.00
04/05/2015	R204 On 07-May-15	7.49	Put	Bond Future	6	0	6	0	0.00
04/05/2015	R204 On 07-May-15	7.50	Put	Bond Future	5	0	5	0	0.00
04/05/2015	R204 On 07-May-15	7.51	Put	Bond Future	4	0	4	0	0.00
04/05/2015	R204 On 06-August-15			Bond Future	7.40	103.1754	7.4030	103.1754	10,575.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2973	3	2973	3	0.00
04/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1326	2	1326	2	0.00
04/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1368	2	1368	2	0.00
04/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1347	2	1347	2	0.00
04/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	46	0	46	0	699.00
04/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	326	0	326	0	0.00
04/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	335	0	335	0	0.00
04/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	318	0	318	0	0.00
04/05/2015	R204 On 05-November-15			Bond Future	7.47	104.8661	7.4652	104.8661	0.00
04/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	71	0	71	0	0.00
04/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	73	0	73	0	0.00
04/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	69	0	69	0	0.00
04/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3466	3	3466	3	0.00
04/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3493	3	3493	3	0.00
04/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3520	3	3520	3	0.00
04/05/2015	R204 On 04-February-16			Bond Future	7.51	102.6494	7.5061	102.6494	0.00
04/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1113	1	1113	1	0.00
04/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1100	1	1100	1	0.00
04/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1087	1	1087	1	0.00
04/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1115	1	1115	1	0.00
04/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1103	1	1103	1	0.00
04/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1128	1	1128	1	0.00
04/05/2015	R207 On 07-May-15			Bond Future	7.53	101.6253	7.5250	101.6253	31,857.00
04/05/2015	R207 On 07-May-15	8.25	Call	Bond Future	2750	3	2750	3	0.00
04/05/2015	R207 On 07-May-15	7.73	Call	Bond Future	792	1	792	1	66.00
04/05/2015	R207 On 07-May-15	8.26	Call	Bond Future	2787	3	2787	3	0.00
04/05/2015	R207 On 07-May-15	8.24	Call	Bond Future	2713	3	2713	3	0.00
04/05/2015	R207 On 07-May-15	7.73	Put	Bond Future	5	0	5	0	0.00
04/05/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R207 On 06-August-15			Bond Future	7.61	99.5857	7.6099	99.5857	10,285.00
04/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1173	1	1173	1	0.00
04/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1216	1	1216	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
04/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1194	1	1194	1	0.00
04/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	655	1	655	1	70.00
04/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	697	1	697	1	0.00
04/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	682	1	682	1	0.00
04/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	667	1	667	1	0.00
04/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1207	1	1207	1	0.00
04/05/2015	R207 On 05-November-15			Bond Future	7.67	101.2179	7.6685	101.2179	0.00
04/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1378	2	1378	2	0.00
04/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1416	2	1416	2	0.00
04/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1397	2	1397	2	0.00
04/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	965	1	965	1	19.00
04/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	861	1	861	1	53.00
04/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1129	1	1129	1	0.00
04/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1097	1	1097	1	0.00
04/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1698	1	1698	1	0.00
04/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1555	1	1555	1	0.00
04/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1113	1	1113	1	0.00
04/05/2015	R207 On 04-February-16			Bond Future	7.71	99.3332	7.7130	99.3332	0.00
04/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	814	1	814	1	43.00
04/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1103	1	1103	1	0.00
04/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1132	1	1132	1	0.00
04/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1117	1	1117	1	19.00
04/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1824	2	1824	2	0.00
04/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1806	2	1806	2	0.00
04/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2292	2	2292	2	0.00
04/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1843	2	1843	2	0.00
04/05/2015	R208 On 07-May-15			Bond Future	7.63	97.0654	7.6341	97.0654	45,739.00
04/05/2015	R208 On 07-May-15	7.99	Call	Bond Future	1604	2	1604	2	0.00
04/05/2015	R208 On 07-May-15	8.01	Call	Bond Future	1693	2	1693	2	0.00
04/05/2015	R208 On 07-May-15	8.00	Call	Bond Future	1649	2	1649	2	0.00
04/05/2015	R208 On 07-May-15	8.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R208 On 07-May-15	8.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R208 On 07-May-15	7.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R208 On 06-August-15			Bond Future	7.71	98.5963	7.7060	98.5963	10,894.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1857	2	1857	2	0.00
04/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1827	2	1827	2	0.00
04/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4909	5	4909	5	0.00
04/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1887	2	1887	2	0.00
04/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	578	0	578	0	0.00
04/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	565	0	565	0	0.00
04/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	49	0	49	0	198.00
04/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	592	0	592	0	0.00
04/05/2015	R208 On 05-November-15			Bond Future	7.76	96.8117	7.7609	96.8117	0.00
04/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3467	4	3467	4	0.00
04/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1480	2	1480	2	0.00
04/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1501	2	1501	2	0.00
04/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1459	2	1459	2	0.00
04/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	490	0	490	0	2,200.00
04/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1526	1	1526	1	0.00
04/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1505	1	1505	1	0.00
04/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1547	1	1547	1	0.00
04/05/2015	R208 On 04-February-16			Bond Future	7.80	98.4930	7.8023	98.4930	0.00
04/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1666	2	1666	2	0.00
04/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1646	2	1646	2	0.00
04/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1686	2	1686	2	0.00
04/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1899	2	1899	2	0.00
04/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1879	2	1879	2	0.00
04/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1858	2	1858	2	0.00
04/05/2015	R209 On 07-May-15			Bond Future	8.61	78.7378	8.6132	78.7378	8,248.00
04/05/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R209 On 07-May-15	8.99	Call	Bond Future	2900	4	2900	4	0.00
04/05/2015	R209 On 07-May-15	8.30	Call	Bond Future	2	0	2	0	0.00
04/05/2015	R209 On 07-May-15	9.01	Call	Bond Future	3049	4	3049	4	0.00
04/05/2015	R209 On 07-May-15	9.00	Call	Bond Future	2975	4	2975	4	0.00
04/05/2015	R209 On 07-May-15	7.30	Put	Bond Future	11558	11	11558	11	0.00
04/05/2015	R209 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R209 On 07-May-15	8.30	Put	Bond Future	2545	2	2545	2	700.00
04/05/2015	R209 On 07-May-15	9.01	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
04/05/2015	R209 On 07-May-15	8.99	Put	Bond Future	1	0	1	0	0.00
04/05/2015	R209 On 06-August-15			Bond Future	8.67	79.9796	8.6695	79.9796	25,118.00
04/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8912	10	8912	10	0.00
04/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3710	4	3710	4	0.00
04/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3761	4	3761	4	0.00
04/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3660	4	3660	4	0.00
04/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1187	1	1187	1	0.00
04/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	126	0	126	0	2,914.00
04/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1163	1	1163	1	0.00
04/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1211	1	1211	1	0.00
04/05/2015	R209 On 05-November-15			Bond Future	8.72	78.1418	8.7167	78.1418	0.00
04/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1044	1	1044	1	0.00
04/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1083	1	1083	1	0.00
04/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1063	1	1063	1	0.00
04/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6938	6	6938	6	0.00
04/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6871	6	6871	6	0.00
04/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7005	6	7005	6	0.00
04/05/2015	R209 On 04-February-16			Bond Future	8.76	79.4991	8.7576	79.4991	0.00
04/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3747	4	3747	4	0.00
04/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3784	4	3784	4	0.00
04/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3823	4	3823	4	0.00
04/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3842	4	3842	4	0.00
04/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3804	3	3804	3	0.00
04/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3882	4	3882	4	0.00
04/05/2015	R210 On 07-May-15			Bond Future	179.23	179.2192	179.2329	179.2192	246.00
04/05/2015	R210 On 07-May-15	177.00	Call	Bond Future	2233	2	2233	2	0.00
04/05/2015	R210 On 07-May-15	177.01	Call	Bond Future	2223	2	2223	2	0.00
04/05/2015	R210 On 07-May-15	176.99	Call	Bond Future	2243	2	2243	2	0.00
04/05/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 06-August-15			Bond Future	182.07	182.0608	182.0703	182.0608	769.00
04/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	3080	3	3080	3	0.00
04/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	3060	3	3060	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
04/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	3070	3	3070	3	0.00
04/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 05-November-15			Bond Future	182.94	182.9544	182.9436	182.9544	0.00
04/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	944	1	944	1	0.00
04/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	934	1	934	1	0.00
04/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	954	1	954	1	0.00
04/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 07-May-15			Bond Future	132.28	132.2470	132.2766	132.2470	1,120.00
04/05/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 07-May-15	135.00	Put	Bond Future	2723	3	2723	3	0.00
04/05/2015	R211 On 07-May-15	135.01	Put	Bond Future	2733	3	2733	3	0.00
04/05/2015	R211 On 07-May-15	134.99	Put	Bond Future	2713	3	2713	3	0.00
04/05/2015	R211 On 06-August-15			Bond Future	132.74	132.7265	132.7411	132.7265	1,120.00
04/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2259	2	2259	2	0.00
04/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2249	2	2249	2	0.00
04/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2269	2	2269	2	0.00
04/05/2015	R211 On 05-November-15			Bond Future	134.92	134.9117	134.9233	134.9117	0.00
04/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	77	0	77	0	0.00
04/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	87	0	87	0	0.00
04/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	67	0	67	0	0.00
04/05/2015	R212 On 07-May-15			Bond Future	139.44	139.1750	139.4419	139.1750	32.00
04/05/2015	R212 On 07-May-15	140.99	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
04/05/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 07-May-15	140.99	Put	Bond Future	1548	2	1548	2	0.00
04/05/2015	R212 On 07-May-15	141.01	Put	Bond Future	1568	2	1568	2	0.00
04/05/2015	R212 On 07-May-15	141.00	Put	Bond Future	1558	2	1558	2	0.00
04/05/2015	R212 On 06-August-15			Bond Future	139.86	139.6065	139.8608	139.6065	1,120.00
04/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1129	1	1129	1	0.00
04/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1139	1	1139	1	0.00
04/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1149	1	1149	1	0.00
04/05/2015	R212 On 05-November-15			Bond Future	142.16	141.9049	142.1600	141.9049	0.00
04/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3840	4	3840	4	0.00
04/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3850	4	3850	4	0.00
04/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3830	4	3830	4	0.00
04/05/2015	R213 On 07-May-15			Bond Future	8.51	89.1357	8.5135	89.1357	15,935.00
04/05/2015	R213 On 07-May-15	8.74	Call	Bond Future	1754	3	1754	3	0.00
04/05/2015	R213 On 07-May-15	8.76	Call	Bond Future	1901	3	1901	3	0.00
04/05/2015	R213 On 07-May-15	8.75	Call	Bond Future	1828	3	1828	3	0.00
04/05/2015	R213 On 07-May-15	8.75	Put	Bond Future	11	0	11	0	0.00
04/05/2015	R213 On 07-May-15	8.74	Put	Bond Future	14	0	14	0	0.00
04/05/2015	R213 On 07-May-15	8.76	Put	Bond Future	9	0	9	0	0.00
04/05/2015	R213 On 06-August-15			Bond Future	8.57	90.5414	8.5743	90.5414	18,970.00
04/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1899	2	1899	2	0.00
04/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1863	2	1863	2	0.00
04/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1828	2	1828	2	0.00
04/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2437	2	2437	2	0.00
04/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2480	2	2480	2	0.00
04/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2395	2	2395	2	0.00
04/05/2015	R213 On 05-November-15			Bond Future	8.63	88.4803	8.6275	88.4803	0.00

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04/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	736	1	736	1	0.00
04/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	766	1	766	1	0.00
04/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	751	1	751	1	0.00
04/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7853	7	7853	7	0.00
04/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7714	7	7714	7	0.00
04/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7783	7	7783	7	0.00
04/05/2015	R213 On 04-February-16			Bond Future	8.68	90.0168	8.6753	90.0168	0.00
04/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3988	4	3988	4	0.00
04/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4027	5	4027	5	0.00
04/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3949	4	3949	4	0.00
04/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3431	3	3431	3	0.00
04/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3396	3	3396	3	0.00
04/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3466	3	3466	3	0.00
04/05/2015	R214 On 07-May-15			Bond Future	8.65	80.0314	8.6480	80.0314	4,066.00
04/05/2015	R214 On 07-May-15	9.15	Call	Bond Future	4040	5	4040	5	0.00
04/05/2015	R214 On 07-May-15	9.16	Call	Bond Future	4117	5	4117	5	0.00
04/05/2015	R214 On 07-May-15	9.14	Call	Bond Future	3963	5	3963	5	0.00
04/05/2015	R214 On 07-May-15	9.16	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R214 On 07-May-15	9.15	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R214 On 07-May-15	9.14	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R214 On 06-August-15			Bond Future	8.70	81.2936	8.7016	81.2936	17,600.00
04/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2522	3	2522	3	0.00
04/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2565	3	2565	3	0.00
04/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2609	3	2609	3	0.00
04/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2204	2	2204	2	0.00
04/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2164	2	2164	2	0.00
04/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2125	2	2125	2	0.00
04/05/2015	R214 On 05-November-15			Bond Future	8.75	79.3341	8.7483	79.3341	0.00
04/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1101	1	1101	1	0.00
04/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1080	1	1080	1	0.00
04/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1060	1	1060	1	0.00
04/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7737	7	7737	7	0.00
04/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7663	7	7663	7	0.00
04/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7590	7	7590	7	0.00

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04/05/2015	R214 On 04-February-16			Bond Future	8.79	80.7118	8.7904	80.7118	4,320.00
04/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1572	2	1572	2	0.00
04/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1595	2	1595	2	0.00
04/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1549	2	1549	2	0.00
04/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8415	8	8415	8	0.00
04/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8486	8	8486	8	0.00
04/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8557	8	8557	8	0.00
04/05/2015	R248 On 07-May-15			Bond Future	8.70	103.2532	8.7031	103.2532	10,228.00
04/05/2015	R248 On 07-May-15	9.25	Call	Bond Future	5634	7	5634	7	0.00
04/05/2015	R248 On 07-May-15	9.26	Call	Bond Future	5732	7	5732	7	0.00
04/05/2015	R248 On 07-May-15	9.24	Call	Bond Future	5536	7	5536	7	0.00
04/05/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 06-August-15			Bond Future	8.76	104.8816	8.7580	104.8816	33,641.00
04/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
04/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	22	1	22	1	0.00
04/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
04/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	193	0	193	0	0.00
04/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	86	0	86	0	0.00
04/05/2015	R248 On 05-November-15			Bond Future	8.81	102.1694	8.8060	102.1694	0.00
04/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9353	8	9353	8	0.00
04/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9230	8	9230	8	0.00
04/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9106	8	9106	8	0.00
04/05/2015	R248 On 04-February-16			Bond Future	8.85	103.9437	8.8495	103.9437	0.00
04/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1457	3	1457	3	0.00
04/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1661	3	1661	3	0.00
04/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1559	3	1559	3	0.00
04/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/05/2015	R248 On 04-February-16	9.01	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
04/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
