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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	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
05/01/2015	2025 On 05-February-15			Bond Future	118.39	118.4007	118.3917	118.4007	16.00
05/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	598	1	598	1	0.00
05/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	618	1	618	1	0.00
05/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	608	1	608	1	0.00
05/01/2015	2025 On 07-May-15			Bond Future	120.28	120.2865	120.2757	120.2865	0.00
05/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	724	1	724	1	0.00
05/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	734	1	734	1	0.00
05/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	714	1	714	1	0.00
05/01/2015	2030 On 05-February-15			Bond Future	8.36	96.7699	8.3579	96.7699	4,666.00
05/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	6925	7	6925	7	0.00
05/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	7073	7	7073	7	0.00
05/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	6999	7	6999	7	0.00
05/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2030 On 07-May-15			Bond Future	8.42	98.3035	8.4169	98.3035	0.00
05/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	2740	2	2740	2	0.00
05/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	2661	2	2661	2	0.00
05/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	2583	2	2583	2	0.00
05/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 05-February-15			Bond Future	8.51	100.1503	8.5138	100.1503	15.00
05/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	121	1	121	1	0.00
05/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	209	1	209	1	0.00

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05/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	33	1	33	1	0.00
05/01/2015	2032 On 07-May-15			Bond Future	8.57	97.5822	8.5726	97.5822	0.00
05/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	631	1	631	1	0.00
05/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	544	1	544	1	0.00
05/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	719	1	719	1	0.00
05/01/2015	2032 On 06-August-15			Bond Future	8.62	99.2628	8.6197	99.2628	0.00
05/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	1031	2	1031	2	0.00
05/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	944	1	944	1	0.00
05/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	1117	2	1117	2	0.00
05/01/2015	2037 On 05-February-15			Bond Future	8.59	98.9792	8.5870	98.9792	36,001.00
05/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	8304	8	8304	8	0.00
05/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	8389	8	8389	8	0.00
05/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	8219	8	8219	8	0.00
05/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 07-May-15			Bond Future	8.64	100.5478	8.6438	100.5478	500.00
05/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	3246	3	3246	3	0.00
05/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	3428	3	3428	3	0.00
05/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	3337	3	3337	3	0.00
05/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 06-August-15			Bond Future	8.69	98.0191	8.6910	98.0191	0.00
05/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	559	0	559	0	0.00
05/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	464	0	464	0	0.00
05/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	653	0	653	0	0.00
05/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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05/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2038 On 05-February-15			Bond Future	125.18	125.1844	125.1751	125.1844	3,701.00
05/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2165	2	2165	2	0.00
05/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2175	2	2175	2	0.00
05/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2185	2	2185	2	0.00
05/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2038 On 07-May-15			Bond Future	127.17	127.1783	127.1672	127.1783	0.00
05/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	177	0	177	0	0.00
05/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	157	0	157	0	0.00
05/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	167	0	167	0	0.00
05/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 05-February-15			Bond Future	8.71	100.1571	8.7116	100.1571	6,042.00
05/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	3064	3	3064	3	0.00
05/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	2964	2	2964	2	0.00
05/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	2864	2	2864	2	0.00
05/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 07-May-15			Bond Future	8.77	101.7443	8.7677	101.7443	0.00
05/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	2272	2	2272	2	0.00
05/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	2472	2	2472	2	0.00
05/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	2372	2	2372	2	0.00
05/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 06-August-15			Bond Future	8.81	99.1110	8.8148	99.1110	0.00
05/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00

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05/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	672	1	672	1	0.00
05/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	568	1	568	1	0.00
05/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	776	1	776	1	0.00
05/01/2015	2046 On 05-February-15			Bond Future	127.86	127.8716	127.8622	127.8716	5,889.00
05/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3872	4	3872	4	0.00
05/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3852	4	3852	4	0.00
05/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3862	4	3862	4	0.00
05/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2046 On 07-May-15			Bond Future	128.53	128.5390	128.5279	128.5390	0.00
05/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1518	2	1518	2	0.00
05/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1528	2	1528	2	0.00
05/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1538	2	1538	2	0.00
05/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2050 On 05-February-15			Bond Future	136.26	136.2700	136.2603	136.2700	2,753.00
05/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6270	6	6270	6	0.00
05/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6250	6	6250	6	0.00
05/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6260	6	6260	6	0.00
05/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2050 On 07-May-15			Bond Future	138.43	138.4401	138.4283	138.4401	0.00
05/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3418	3	3418	3	0.00
05/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3438	3	3438	3	0.00
05/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3428	3	3428	3	0.00
05/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	AL12 On 05-February-15			Index Future	538.21	535.7610	538.2120	535.7610	0.00
05/01/2015	AL12 On 07-May-15			Index Future	546.73	544.2490	546.7290	544.2490	0.00
05/01/2015	AL37 On 05-February-15			Index Future	447.99	446.7250	447.9930	446.7250	116.00
05/01/2015	AL37 On 07-May-15			Index Future	455.08	453.8030	455.0820	453.8030	0.00
05/01/2015	AL7T On 05-February-15			Index Future	530.88	528.4810	530.8760	528.4810	3.00
05/01/2015	AL7T On 07-May-15			Index Future	539.28	536.8540	539.2770	536.8540	0.00
05/01/2015	ALBI On 05-February-15			Index Future	485.05	483.2510	485.0500	483.2510	774.00
05/01/2015	ALBI On 07-May-15			Index Future	492.73	490.9080	492.7250	490.9080	0.00
05/01/2015	ALBI On 06-August-15			Index Future	501.11	499.2680	501.1060	499.2680	0.00
05/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2015	EL28 On 05-February-15			Bond Future	124.92	124.9269	124.9186	124.9269	0.00
05/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1071	1	1071	1	0.00
05/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1091	1	1091	1	0.00
05/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1081	1	1081	1	0.00
05/01/2015	EL28 On 07-May-15			Bond Future	125.40	125.4069	125.3970	125.4069	0.00
05/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	387	0	387	0	0.00
05/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	397	0	397	0	0.00
05/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	407	0	407	0	0.00
05/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 05-February-15			Bond Future	9.42	86.0177	9.4180	86.0177	6,576.00
05/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	4311	4	4311	4	0.00
05/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	4241	4	4241	4	0.00
05/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	4171	4	4171	4	0.00
05/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 07-May-15			Bond Future	9.50	83.5930	9.4999	83.5930	0.00
05/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1764	1	1764	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
05/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1909	2	1909	2	0.00
05/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1837	1	1837	1	0.00
05/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 06-August-15			Bond Future	9.57	85.0325	9.5710	85.0325	0.00
05/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	214	0	214	0	0.00
05/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	287	0	287	0	0.00
05/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	140	0	140	0	0.00
05/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
05/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
05/01/2015	GOVI On 05-February-15			GOVI	482.88	481.1730	482.8760	481.1730	442.00
05/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	228860	21	228860	21	0.00
05/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	228660	21	228660	21	0.00
05/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	228760	21	228760	21	0.00
05/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 07-May-15			GOVI	490.52	488.7960	490.5170	488.7960	131.00
05/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	405270	39	405270	39	0.00
05/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	405070	39	405070	39	0.00
05/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	405170	39	405170	39	0.00
05/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 06-August-15			GOVI	498.86	497.1200	498.8590	497.1200	0.00
05/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
05/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	11410	3	11410	3	0.00
05/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	11310	3	11310	3	0.00
05/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	11510	3	11510	3	0.00
05/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
05/01/2015	IGOV On 05-February-15			Index Future	224.40	224.4450	224.4000	224.4450	1,093.00
05/01/2015	IGOV On 07-May-15			Index Future	227.97	228.0200	227.9690	228.0200	81.00
05/01/2015	IGOV On 06-August-15			Index Future	231.87	231.9200	231.8650	231.9200	0.00
05/01/2015	ILBI On 05-February-15			Index Future	607.94	607.9130	607.9350	607.9130	157.00
05/01/2015	ILBI On 07-May-15			Index Future	617.80	617.7850	617.8000	617.7850	0.00
05/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.18	93.7900	6.1800	93.7900	0.00
05/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7700	6.2200	93.7700	0.00
05/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.32	93.6600	6.3200	93.6600	2,850.00
05/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.6000	6.3900	93.6000	0.00
05/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.47	93.5000	6.4700	93.5000	0.00
05/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4500	6.5400	93.4500	5,000.00
05/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2400	6.7400	93.2400	0.00
05/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.0200	6.9700	93.0200	0.00
05/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8400	7.1500	92.8400	0.00
05/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.6900	7.3000	92.6900	0.00
05/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.5500	7.4400	92.5500	0.00
05/01/2015	R023 On 05-February-15			Bond Future	7.75	102.9992	7.7503	102.9992	11,167.00
05/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	5692	5	5692	5	0.00
05/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	5747	5	5747	5	0.00
05/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	5637	5	5637	5	0.00
05/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
05/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	1	0	1	0	0.00
05/01/2015	R023 On 07-May-15			Bond Future	7.81	100.7072	7.8062	100.7072	0.00
05/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	2613	2	2613	2	0.00
05/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	2692	2	2692	2	0.00
05/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	2652	2	2652	2	0.00
05/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	699	1	699	1	0.00
05/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	683	1	683	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
05/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	716	1	716	1	0.00
05/01/2015	R023 On 06-August-15			Bond Future	7.84	102.4410	7.8446	102.4410	0.00
05/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	3282	3	3282	3	0.00
05/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	6817	6	6817	6	0.00
05/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	3319	3	3319	3	0.00
05/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	3356	3	3356	3	0.00
05/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	1098	1	1098	1	0.00
05/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	1063	1	1063	1	0.00
05/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	1081	1	1081	1	0.00
05/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	243	0	243	0	911.00
05/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
05/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
05/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
05/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
05/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R186 On 05-February-15			Bond Future	7.94	120.3446	7.9422	120.3446	44,892.00
05/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	6670	6	6670	6	0.00
05/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	6748	6	6748	6	0.00
05/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	8622	8	8622	8	0.00
05/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	6591	6	6591	6	0.00
05/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	4704	4	4704	4	0.00
05/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	4316	4	4316	4	0.00
05/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	1328	1	1328	1	0.00
05/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	1587	1	1587	1	0.00
05/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	7	0	7	0	0.00
05/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	1	0	1	0	9,600.00
05/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	6	0	6	0	0.00
05/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	6	0	6	0	0.00
05/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	47	0	47	0	0.00
05/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	834	1	834	1	6,500.00
05/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	667	1	667	1	6,500.00
05/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	66	0	66	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
05/01/2015	R186 On 07-May-15			Bond Future	8.00	122.2513	7.9971	122.2513	200.00
05/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	3466	3	3466	3	0.00
05/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	3520	3	3520	3	0.00
05/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	3413	3	3413	3	0.00
05/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	1338	2	1338	2	0.00
05/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	1366	2	1366	2	0.00
05/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	1395	2	1395	2	0.00
05/01/2015	R186 On 06-August-15			Bond Future	8.04	119.0555	8.0370	119.0555	0.00
05/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	2820	3	2820	3	0.00
05/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	2860	3	2860	3	0.00
05/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	2901	3	2901	3	0.00
05/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	7617	7	7617	7	0.00
05/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	3208	4	3208	4	0.00
05/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	3123	3	3123	3	0.00
05/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	3165	3	3165	3	0.00
05/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	782	1	782	1	2,500.00
05/01/2015	R186 On 05-November-15			Bond Future	8.06	121.2100	8.0591	121.2100	0.00
05/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	4332	4	4332	4	0.00
05/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	4424	4	4424	4	0.00
05/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	4378	4	4378	4	0.00
05/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	8382	8	8382	8	0.00
05/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	2844	3	2844	3	0.00
05/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	1081	1	1081	1	2,600.00
05/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	2878	3	2878	3	0.00
05/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	2811	3	2811	3	0.00
05/01/2015	R197 On 05-February-15			Bond Future	286.18	286.2008	286.1795	286.2008	898.00
05/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2821	3	2821	3	0.00
05/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2831	3	2831	3	0.00
05/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2811	3	2811	3	0.00
05/01/2015	R197 On 07-May-15			Bond Future	290.73	290.7590	290.7333	290.7590	0.00
05/01/2015	R197 On 07-May-15	294.01	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
05/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3277	3	3277	3	0.00
05/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3267	3	3267	3	0.00
05/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3257	3	3257	3	0.00
05/01/2015	R202 On 05-February-15			Bond Future	236.64	236.6585	236.6407	236.6585	50,884.00
05/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3651	4	3651	4	0.00
05/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3631	4	3631	4	0.00
05/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3641	4	3641	4	0.00
05/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R202 On 07-May-15			Bond Future	240.41	240.4274	240.4062	240.4274	0.00
05/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1906	2	1906	2	0.00
05/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1916	2	1916	2	0.00
05/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1896	2	1896	2	0.00
05/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R203 On 05-February-15			Bond Future	6.88	106.4263	6.8750	106.4263	14,991.00
05/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	1921	2	1921	2	55.00
05/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	3444	3	3444	3	0.00
05/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	3467	3	3467	3	0.00
05/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	3421	3	3421	3	0.00
05/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R203 On 07-May-15			Bond Future	6.93	103.9462	6.9289	103.9462	0.00
05/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	901	1	901	1	0.00
05/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	917	1	917	1	0.00
05/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	885	1	885	1	0.00
05/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	208	0	208	0	0.00
05/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	202	0	202	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
05/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	213	0	213	0	0.00
05/01/2015	R203 On 06-August-15			Bond Future	6.93	105.7360	6.9272	105.7360	0.00
05/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	426	0	426	0	0.00
05/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	434	0	434	0	0.00
05/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	443	0	443	0	0.00
05/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	781	1	781	1	0.00
05/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	769	1	769	1	0.00
05/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	792	1	792	1	0.00
05/01/2015	R204 On 05-February-15			Bond Future	7.17	103.6787	7.1675	103.6787	10,782.00
05/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	3579	3	3579	3	0.00
05/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	3546	3	3546	3	0.00
05/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	3611	3	3611	3	0.00
05/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R204 On 07-May-15			Bond Future	7.23	105.3214	7.2306	105.3214	0.00
05/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	1220	1	1220	1	0.00
05/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	1263	1	1263	1	0.00
05/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	1242	1	1242	1	0.00
05/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	400	0	400	0	0.00
05/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	390	0	390	0	0.00
05/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	381	0	381	0	0.00
05/01/2015	R204 On 06-August-15			Bond Future	7.26	103.0960	7.2602	103.0960	0.00
05/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	3464	3	3464	3	0.00
05/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	1852	2	1852	2	0.00
05/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	1895	2	1895	2	0.00
05/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	1873	2	1873	2	0.00
05/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	114	0	114	0	699.00
05/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	429	0	429	0	0.00
05/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	437	1	437	1	0.00
05/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	421	0	421	0	0.00
05/01/2015	R207 On 05-February-15			Bond Future	7.40	99.6217	7.3974	99.6217	30,977.00
05/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	4350	4	4350	4	0.00
05/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	4389	4	4389	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	4312	4	4312	4	0.00
05/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R207 On 07-May-15			Bond Future	7.46	101.2001	7.4643	101.2001	0.00
05/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	3112	3	3112	3	0.00
05/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	1540	1	1540	1	66.00
05/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	3145	3	3145	3	0.00
05/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	3078	3	3078	3	0.00
05/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	127	0	127	0	0.00
05/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	123	0	123	0	0.00
05/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	518	1	518	1	0.00
05/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	131	0	131	0	0.00
05/01/2015	R207 On 06-August-15			Bond Future	7.51	99.2981	7.5053	99.2981	0.00
05/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	1728	2	1728	2	0.00
05/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	1773	2	1773	2	0.00
05/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	1750	2	1750	2	0.00
05/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1155	1	1155	1	70.00
05/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	867	1	867	1	0.00
05/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	853	1	853	1	0.00
05/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	840	1	840	1	0.00
05/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	1322	1	1322	1	0.00
05/01/2015	R207 On 05-November-15			Bond Future	7.51	101.0949	7.5087	101.0949	0.00
05/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	1920	2	1920	2	0.00
05/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	1962	2	1962	2	0.00
05/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	1941	2	1941	2	0.00
05/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	1332	1	1332	1	53.00
05/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	1112	1	1112	1	0.00
05/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	1609	2	1609	2	0.00
05/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	1084	1	1084	1	0.00
05/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	1098	1	1098	1	0.00
05/01/2015	R208 On 05-February-15			Bond Future	7.53	98.3129	7.5303	98.3129	50,770.00
05/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	4413	4	4413	4	0.00
05/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	4502	4	4502	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	4457	4	4457	4	0.00
05/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R208 On 07-May-15			Bond Future	7.59	96.4711	7.5892	96.4711	0.00
05/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	2264	2	2264	2	0.00
05/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	2331	2	2331	2	0.00
05/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	2298	2	2298	2	0.00
05/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	456	1	456	1	0.00
05/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	433	1	433	1	0.00
05/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	444	1	444	1	0.00
05/01/2015	R208 On 06-August-15			Bond Future	7.63	98.1323	7.6264	98.1323	0.00
05/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	2486	2	2486	2	0.00
05/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	2456	2	2456	2	0.00
05/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	2515	2	2515	2	0.00
05/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	5383	5	5383	5	0.00
05/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	871	1	871	1	0.00
05/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	174	0	174	0	198.00
05/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	857	1	857	1	0.00
05/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	843	1	843	1	0.00
05/01/2015	R208 On 05-November-15			Bond Future	7.64	96.5050	7.6382	96.5050	0.00
05/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	4104	4	4104	4	0.00
05/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	2052	2	2052	2	0.00
05/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	2075	2	2075	2	0.00
05/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	2028	2	2028	2	0.00
05/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	607	1	607	1	2,200.00
05/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	1578	2	1578	2	0.00
05/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	1559	2	1559	2	0.00
05/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	1597	2	1597	2	0.00
05/01/2015	R209 On 05-February-15			Bond Future	8.51	79.9021	8.5106	79.9021	29,898.00
05/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	5728	5	5728	5	0.00
05/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	5657	5	5657	5	0.00
05/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	3904	4	3904	4	0.00
05/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	5587	5	5587	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
05/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	20	0	20	0	0.00
05/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	22	0	22	0	0.00
05/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	19	0	19	0	0.00
05/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	101	0	101	0	0.00
05/01/2015	R209 On 07-May-15			Bond Future	8.56	78.0204	8.5614	78.0204	0.00
05/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	4388	4	4388	4	0.00
05/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	4333	4	4333	4	0.00
05/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	4279	4	4279	4	0.00
05/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	947	1	947	1	0.00
05/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	968	1	968	1	0.00
05/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	927	1	927	1	0.00
05/01/2015	R209 On 06-August-15			Bond Future	8.60	79.3641	8.6018	79.3641	0.00
05/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	9737	9	9737	9	0.00
05/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	4838	5	4838	5	0.00
05/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	4887	5	4887	5	0.00
05/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	4790	5	4790	5	0.00
05/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1782	2	1782	2	0.00
05/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	418	0	418	0	2,914.00
05/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1756	2	1756	2	0.00
05/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1807	2	1807	2	0.00
05/01/2015	R210 On 05-February-15			Bond Future	177.42	177.4293	177.4158	177.4293	628.00
05/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2426	2	2426	2	0.00
05/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2406	2	2406	2	0.00
05/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2416	2	2416	2	0.00
05/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R210 On 07-May-15			Bond Future	178.16	178.1801	178.1638	178.1801	0.00
05/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	1164	1	1164	1	0.00
05/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	1174	1	1174	1	0.00
05/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	1154	1	1154	1	0.00
05/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R210 On 07-May-15	176.99	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
05/01/2015	R211 On 05-February-15			Bond Future	131.28	131.2937	131.2818	131.2937	1,120.00
05/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1718	2	1718	2	0.00
05/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1708	2	1708	2	0.00
05/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1728	2	1728	2	0.00
05/01/2015	R211 On 07-May-15			Bond Future	133.37	133.3849	133.3710	133.3849	0.00
05/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1629	2	1629	2	0.00
05/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1639	2	1639	2	0.00
05/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1619	2	1619	2	0.00
05/01/2015	R212 On 05-February-15			Bond Future	135.97	135.9816	135.9714	135.9816	13,564.00
05/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	2019	2	2019	2	0.00
05/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	2039	2	2039	2	0.00
05/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	2029	2	2029	2	0.00
05/01/2015	R212 On 07-May-15			Bond Future	138.14	138.1475	138.1353	138.1475	0.00
05/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2865	3	2865	3	0.00
05/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2875	3	2875	3	0.00
05/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2855	3	2855	3	0.00
05/01/2015	R213 On 05-February-15			Bond Future	8.40	90.5385	8.3980	90.5385	23,708.00
05/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	6432	6	6432	6	0.00
05/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	6503	6	6503	6	0.00
05/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	6362	6	6362	6	0.00
05/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	7	0	7	0	0.00
05/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	7	0	7	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
05/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	8	0	8	0	0.00
05/01/2015	R213 On 07-May-15			Bond Future	8.45	88.4289	8.4515	88.4289	0.00
05/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	3491	3	3491	3	0.00
05/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	3592	3	3592	3	0.00
05/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	3541	3	3541	3	0.00
05/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	1240	1	1240	1	0.00
05/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	1215	1	1215	1	0.00
05/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	1266	1	1266	1	0.00
05/01/2015	R213 On 06-August-15			Bond Future	8.49	89.9512	8.4938	89.9512	0.00
05/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	3019	3	3019	3	0.00
05/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	3058	3	3058	3	0.00
05/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	2980	3	2980	3	0.00
05/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	2971	3	2971	3	0.00
05/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	3010	3	3010	3	0.00
05/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	2933	3	2933	3	0.00
05/01/2015	R214 On 05-February-15			Bond Future	8.60	80.9137	8.5959	80.9137	14,311.00
05/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	7183	7	7183	7	0.00
05/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	7111	7	7111	7	0.00
05/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	7039	7	7039	7	0.00
05/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	7	0	7	0	0.00
05/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	7	0	7	0	0.00
05/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	6	0	6	0	0.00
05/01/2015	R214 On 07-May-15			Bond Future	8.64	78.9047	8.6450	78.9047	0.00
05/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	4965	5	4965	5	0.00
05/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	5023	5	5023	5	0.00
05/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	4907	5	4907	5	0.00
05/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	899	1	899	1	0.00
05/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	880	1	880	1	0.00
05/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	918	1	918	1	0.00
05/01/2015	R214 On 06-August-15			Bond Future	8.68	80.2632	8.6846	80.2632	0.00
05/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	3523	3	3523	3	0.00
05/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	3566	3	3566	3	0.00
05/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	3609	3	3609	3	0.00
05/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	3063	3	3063	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
05/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	3023	3	3023	3	0.00
05/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	2984	3	2984	3	0.00
05/01/2015	R248 On 05-February-15			Bond Future	8.67	104.2807	8.6716	104.2807	43,226.00
05/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	8377	8	8377	8	0.00
05/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	8284	8	8284	8	0.00
05/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	8471	8	8471	8	0.00
05/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 07-May-15			Bond Future	8.72	101.5026	8.7225	101.5026	0.00
05/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	5424	5	5424	5	0.00
05/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	5522	5	5522	5	0.00
05/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	5326	5	5326	5	0.00
05/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 06-August-15			Bond Future	8.76	103.2503	8.7640	103.2503	0.00
05/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	43	1	43	1	0.00
05/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	257	1	257	1	0.00
05/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	150	1	150	1	0.00