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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	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
05/03/2015	2025 On 07-May-15			Bond Future	118.79	118.8126	118.7915	118.8126	16.00
05/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2199	2	2199	2	0.00
05/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2219	2	2219	2	0.00
05/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2209	2	2209	2	0.00
05/03/2015	2025 On 06-August-15			Bond Future	119.57	119.5968	119.5733	119.5968	0.00
05/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1427	1	1427	1	0.00
05/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1437	1	1437	1	0.00
05/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1417	1	1417	1	0.00
05/03/2015	2030 On 07-May-15			Bond Future	8.17	100.6325	8.1655	100.6325	5,775.00
05/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4662	4	4662	4	0.00
05/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4818	5	4818	5	0.00
05/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4740	5	4740	5	0.00
05/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2030 On 06-August-15			Bond Future	8.22	98.2673	8.2162	98.2673	0.00
05/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4050	4	4050	4	0.00
05/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	3876	4	3876	4	0.00
05/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	3963	4	3963	4	0.00
05/03/2015	2032 On 07-May-15			Bond Future	8.30	100.2984	8.2995	100.2984	18.00
05/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1688	1	1688	1	0.00
05/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1863	2	1863	2	0.00
05/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1775	2	1775	2	0.00
05/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 07-May-15	8.51	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
05/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 06-August-15			Bond Future	8.35	101.9365	8.3485	101.9365	0.00
05/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1415	1	1415	1	0.00
05/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1328	1	1328	1	0.00
05/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1241	1	1241	1	0.00
05/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 05-November-15			Bond Future	8.39	99.4776	8.3906	99.4776	0.00
05/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3501	4	3501	4	0.00
05/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3593	4	3593	4	0.00
05/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3410	4	3410	4	0.00
05/03/2015	2037 On 07-May-15			Bond Future	8.38	103.2437	8.3786	103.2437	32,861.00
05/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5851	6	5851	6	0.00
05/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	6033	6	6033	6	0.00
05/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5942	6	5942	6	0.00
05/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 06-August-15			Bond Future	8.43	100.6705	8.4275	100.6705	1,954.00
05/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	3117	3	3117	3	0.00
05/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	3023	3	3023	3	0.00
05/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	3211	3	3211	3	0.00
05/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 05-November-15			Bond Future	8.47	102.3475	8.4660	102.3475	0.00
05/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	4736	5	4736	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
05/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	4841	5	4841	5	0.00
05/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	4631	5	4631	5	0.00
05/03/2015	2038 On 07-May-15			Bond Future	126.52	126.5432	126.5208	126.5432	2,447.00
05/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	479	0	479	0	0.00
05/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	489	0	489	0	0.00
05/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	469	0	469	0	0.00
05/03/2015	2038 On 06-August-15			Bond Future	127.28	127.3087	127.2838	127.3087	0.00
05/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	706	1	706	1	0.00
05/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	726	1	726	1	0.00
05/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	716	1	716	1	0.00
05/03/2015	2044 On 07-May-15			Bond Future	8.43	105.5557	8.4265	105.5557	9,494.00
05/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	6038	6	6038	6	0.00
05/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5938	6	5938	6	0.00
05/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	6138	6	6138	6	0.00
05/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 06-August-15			Bond Future	8.47	102.8951	8.4728	102.8951	0.00
05/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2859	3	2859	3	0.00
05/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	3068	3	3068	3	0.00
05/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2963	3	2963	3	0.00
05/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 05-November-15			Bond Future	8.51	104.6090	8.5094	104.6090	0.00
05/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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05/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	2884	3	2884	3	0.00
05/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	2770	3	2770	3	0.00
05/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	2998	3	2998	3	0.00
05/03/2015	2046 On 07-May-15			Bond Future	125.66	125.6853	125.6630	125.6853	5,889.00
05/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1337	1	1337	1	0.00
05/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1327	1	1327	1	0.00
05/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1347	1	1347	1	0.00
05/03/2015	2046 On 06-August-15			Bond Future	127.72	127.7479	127.7233	127.7479	0.00
05/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1267	1	1267	1	0.00
05/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1277	1	1277	1	0.00
05/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1287	1	1287	1	0.00
05/03/2015	2050 On 07-May-15			Bond Future	135.14	135.1665	135.1428	135.1665	2,753.00
05/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	133	0	133	0	0.00
05/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	153	0	153	0	0.00
05/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	143	0	143	0	0.00
05/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/03/2015	2050 On 06-August-15			Bond Future	135.90	135.9252	135.8990	135.9252	0.00
05/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1091	1	1091	1	0.00
05/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1101	1	1101	1	0.00
05/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1111	1	1111	1	0.00
05/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	AL12 On 07-May-15			Index Future	560.07	558.4850	560.0680	558.4850	0.00
05/03/2015	AL37 On 07-May-15			Index Future	460.22	459.7600	460.2240	459.7600	122.00
05/03/2015	AL37 On 06-August-15			Index Future	467.65	467.1870	467.6530	467.1870	0.00
05/03/2015	AL7T On 07-May-15			Index Future	547.63	546.9880	547.6250	546.9880	3.00
05/03/2015	AL7T On 06-August-15			Index Future	556.47	555.8250	556.4650	555.8250	0.00
05/03/2015	ALBI On 07-May-15			Index Future	500.57	499.7300	500.5680	499.7300	577.00
05/03/2015	ALBI On 06-August-15			Index Future	508.65	507.8030	508.6470	507.8030	10.00
05/03/2015	ALBI On 05-November-15			Index Future	517.19	516.3410	517.1930	516.3410	0.00
05/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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05/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/03/2015	EL28 On 07-May-15			Bond Future	122.25	122.2664	122.2457	122.2664	0.00
05/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2754	3	2754	3	0.00
05/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2744	3	2744	3	0.00
05/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2764	3	2764	3	0.00
05/03/2015	EL28 On 06-August-15			Bond Future	124.25	124.2731	124.2501	124.2731	0.00
05/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	750	1	750	1	0.00
05/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	760	1	760	1	0.00
05/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	740	1	740	1	0.00
05/03/2015	ES33 On 07-May-15			Bond Future	9.25	85.5673	9.2497	85.5673	6,576.00
05/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3810	4	3810	4	0.00
05/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3666	3	3666	3	0.00
05/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3738	3	3738	3	0.00
05/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 06-August-15			Bond Future	9.32	86.9644	9.3231	86.9644	0.00
05/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2071	2	2071	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1998	2	1998	2	0.00
05/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2145	2	2145	2	0.00
05/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 05-November-15			Bond Future	9.39	84.6237	9.3911	84.6237	0.00
05/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3020	3	3020	3	0.00
05/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2941	3	2941	3	0.00
05/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3099	3	3099	3	0.00
05/03/2015	GOVI On 07-May-15			GOVI	496.68	495.8680	496.6750	495.8680	459.00
05/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	466850	46	466850	46	0.00
05/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	466750	46	466750	46	0.00
05/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	466650	46	466650	46	0.00
05/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 06-August-15			GOVI	504.69	503.8790	504.6920	503.8790	29.00
05/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	46820	4	46820	4	0.00
05/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	46920	4	46920	4	0.00
05/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	47020	4	47020	4	0.00
05/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 05-November-15			GOVI	513.17	512.3510	513.1710	512.3510	0.00
05/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	168290	18	168290	18	0.00
05/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	168190	18	168190	18	0.00
05/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	168390	18	168390	18	0.00
05/03/2015	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
05/03/2015	IGOV On 07-May-15			Index Future	224.96	224.9990	224.9580	224.9990	1,081.00
05/03/2015	IGOV On 06-August-15			Index Future	228.61	228.6520	228.6070	228.6520	100.00
05/03/2015	IGOV On 05-November-15			Index Future	232.47	232.5140	232.4670	232.5140	0.00
05/03/2015	ILBI On 07-May-15			Index Future	609.01	609.1150	609.0070	609.1150	0.00
05/03/2015	ILBI On 06-August-15			Index Future	618.96	619.0770	618.9640	619.0770	159.00
05/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	2,850.00
05/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
05/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
05/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	5,000.00
05/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
05/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
05/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
05/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
05/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
05/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
05/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
05/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
05/03/2015	R023 On 07-May-15			Bond Future	7.50	102.8459	7.5011	102.8459	14,434.00
05/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3782	4	3782	4	0.00
05/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3834	4	3834	4	0.00
05/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3885	4	3885	4	0.00
05/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	106	0	106	0	0.00
05/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	111	0	111	0	0.00
05/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	102	0	102	0	0.00
05/03/2015	R023 On 06-August-15			Bond Future	7.54	104.5252	7.5419	104.5252	0.00
05/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4291	4	4291	4	0.00
05/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8324	8	8324	8	0.00
05/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4336	4	4336	4	0.00
05/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4382	4	4382	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
05/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	394	0	394	0	0.00
05/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	376	0	376	0	0.00
05/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	385	0	385	0	0.00
05/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	35	0	35	0	911.00
05/03/2015	R186 On 07-May-15			Bond Future	7.77	124.5904	7.7684	124.5904	37,015.00
05/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4407	4	4407	4	0.00
05/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	487	0	487	0	0.00
05/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	706	1	706	1	0.00
05/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	589	1	589	1	0.00
05/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	3102	3	3102	3	0.00
05/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1760	2	1760	2	0.00
05/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2804	3	2804	3	0.00
05/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	4338	4	4338	4	0.00
05/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4476	4	4476	4	0.00
05/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3412	3	3412	3	0.00
05/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	361	0	361	0	0.00
05/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3711	4	3711	4	4,229.00
05/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	348	0	348	0	0.00
05/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	607	1	607	1	4,229.00
05/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3044	3	3044	3	4,229.00
05/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3369	3	3369	3	4,229.00
05/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	714	1	714	1	4,229.00
05/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	835	1	835	1	4,229.00
05/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	374	0	374	0	0.00
05/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1489	2	1489	2	300.00
05/03/2015	R186 On 06-August-15			Bond Future	7.81	121.3271	7.8126	121.3271	640.00
05/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3424	3	3424	3	0.00
05/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3374	3	3374	3	0.00
05/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3324	3	3324	3	0.00
05/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8959	9	8959	9	0.00
05/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1842	2	1842	2	0.00
05/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1776	2	1776	2	0.00
05/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	254	0	254	0	2,500.00
05/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1809	2	1809	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2015	R186 On 05-November-15			Bond Future	7.85	123.3476	7.8476	123.3476	0.00
05/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	5001	5	5001	5	0.00
05/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	5108	5	5108	5	0.00
05/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	5055	5	5055	5	0.00
05/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9539	9	9539	9	0.00
05/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1790	2	1790	2	0.00
05/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	507	1	507	1	2,600.00
05/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1764	2	1764	2	0.00
05/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1816	2	1816	2	0.00
05/03/2015	R186 On 04-February-16			Bond Future	7.87	120.2622	7.8683	120.2622	5,592.00
05/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2284	2	2284	2	0.00
05/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2253	2	2253	2	0.00
05/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2222	2	2222	2	0.00
05/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5294	5	5294	5	0.00
05/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5241	5	5241	5	0.00
05/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5347	5	5347	5	0.00
05/03/2015	R197 On 07-May-15			Bond Future	287.88	287.9304	287.8790	287.9304	1,044.00
05/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6131	6	6131	6	0.00
05/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6121	6	6121	6	0.00
05/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6111	6	6111	6	0.00
05/03/2015	R197 On 06-August-15			Bond Future	286.55	286.6036	286.5465	286.6036	0.00
05/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1454	1	1454	1	0.00
05/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1464	1	1464	1	0.00
05/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1444	1	1444	1	0.00
05/03/2015	R202 On 07-May-15			Bond Future	235.99	236.0364	235.9942	236.0364	50,918.00
05/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R202 On 07-May-15	238.50	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
05/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2496	2	2496	2	0.00
05/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2506	2	2506	2	0.00
05/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2516	2	2516	2	0.00
05/03/2015	R202 On 06-August-15			Bond Future	236.65	236.6953	236.6488	236.6953	0.00
05/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3341	3	3341	3	0.00
05/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3351	3	3351	3	0.00
05/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3361	3	3361	3	0.00
05/03/2015	R203 On 07-May-15			Bond Future	6.70	104.5436	6.6959	104.5436	7,710.00
05/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1217	1	1217	1	0.00
05/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1256	1	1256	1	0.00
05/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1237	1	1237	1	0.00
05/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	37	0	37	0	0.00
05/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	38	0	38	0	0.00
05/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	35	0	35	0	0.00
05/03/2015	R203 On 06-August-15			Bond Future	6.71	106.2506	6.7112	106.2506	0.00
05/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	532	1	532	1	0.00
05/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	553	1	553	1	0.00
05/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	543	1	543	1	0.00
05/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	467	0	467	0	0.00
05/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	476	1	476	1	0.00
05/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	458	0	458	0	0.00
05/03/2015	R203 On 05-November-15			Bond Future	6.70	103.8520	6.6963	103.8520	0.00
05/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	134	0	134	0	0.00
05/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	137	0	137	0	0.00
05/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	141	0	141	0	0.00
05/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1359	1	1359	1	0.00
05/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1345	1	1345	1	0.00
05/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1374	1	1374	1	0.00
05/03/2015	R204 On 07-May-15			Bond Future	6.94	106.3681	6.9364	106.3681	14,509.00
05/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1822	2	1822	2	0.00
05/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1850	2	1850	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1879	2	1879	2	0.00
05/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	63	0	63	0	0.00
05/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	60	0	60	0	0.00
05/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	57	0	57	0	0.00
05/03/2015	R204 On 06-August-15			Bond Future	6.97	104.0686	6.9715	104.0686	100.00
05/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4231	4	4231	4	0.00
05/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2425	2	2425	2	0.00
05/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2476	2	2476	2	0.00
05/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2450	2	2450	2	0.00
05/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	18	0	18	0	699.00
05/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	143	0	143	0	0.00
05/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	147	0	147	0	0.00
05/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	140	0	140	0	0.00
05/03/2015	R204 On 05-November-15			Bond Future	6.98	105.8015	6.9847	105.8015	0.00
05/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	243	0	243	0	0.00
05/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	249	0	249	0	0.00
05/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	238	0	238	0	0.00
05/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2306	2	2306	2	0.00
05/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2329	2	2329	2	0.00
05/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2352	2	2352	2	0.00
05/03/2015	R207 On 07-May-15			Bond Future	7.16	102.5797	7.1591	102.5797	35,423.00
05/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4180	4	4180	4	0.00
05/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2294	2	2294	2	66.00
05/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4143	4	4143	4	0.00
05/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4217	4	4217	4	0.00
05/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	6	0	6	0	0.00
05/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	82	0	82	0	0.00
05/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	5	0	5	0	0.00
05/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	6	0	6	0	0.00
05/03/2015	R207 On 06-August-15			Bond Future	7.20	100.6119	7.2034	100.6119	100.00
05/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2323	2	2323	2	0.00
05/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2381	2	2381	2	0.00
05/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2352	2	2352	2	0.00
05/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1580	2	1580	2	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	342	0	342	0	0.00
05/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	327	0	327	0	0.00
05/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	626	1	626	1	0.00
05/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	335	0	335	0	0.00
05/03/2015	R207 On 05-November-15			Bond Future	7.23	102.2874	7.2266	102.2874	0.00
05/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2388	2	2388	2	0.00
05/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2439	2	2439	2	0.00
05/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2414	2	2414	2	0.00
05/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1661	2	1661	2	53.00
05/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	583	1	583	1	0.00
05/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	573	1	573	1	0.00
05/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	564	1	564	1	0.00
05/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	940	1	940	1	0.00
05/03/2015	R208 On 07-May-15			Bond Future	7.28	98.1247	7.2833	98.1247	60,821.00
05/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3278	3	3278	3	0.00
05/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3362	3	3362	3	0.00
05/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3320	3	3320	3	0.00
05/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	55	0	55	0	0.00
05/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	57	0	57	0	0.00
05/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	60	0	60	0	0.00
05/03/2015	R208 On 06-August-15			Bond Future	7.32	99.7272	7.3234	99.7272	100.00
05/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3289	3	3289	3	0.00
05/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3253	3	3253	3	0.00
05/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3324	3	3324	3	0.00
05/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6580	6	6580	6	0.00
05/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	315	0	315	0	0.00
05/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	307	0	307	0	0.00
05/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	322	0	322	0	0.00
05/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	25	0	25	0	198.00
05/03/2015	R208 On 05-November-15			Bond Future	7.35	97.9870	7.3509	97.9870	0.00
05/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4960	5	4960	5	0.00
05/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2567	2	2567	2	0.00
05/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2596	3	2596	3	0.00
05/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2538	2	2538	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	233	0	233	0	2,200.00
05/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	863	1	863	1	0.00
05/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	850	1	850	1	0.00
05/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	877	1	877	1	0.00
05/03/2015	R209 On 07-May-15			Bond Future	8.33	80.0228	8.3297	80.0228	14,731.00
05/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	21	0	21	0	700.00
05/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5492	5	5492	5	0.00
05/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1553	1	1553	1	0.00
05/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5559	5	5559	5	0.00
05/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5426	5	5426	5	0.00
05/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	222	0	222	0	0.00
05/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9283	10	9283	10	0.00
05/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1799	2	1799	2	700.00
05/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	214	0	214	0	0.00
05/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	230	0	230	0	0.00
05/03/2015	R209 On 06-August-15			Bond Future	8.37	81.3298	8.3727	81.3298	100.00
05/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11269	11	11269	11	0.00
05/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5714	6	5714	6	0.00
05/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5772	6	5772	6	0.00
05/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5829	6	5829	6	0.00
05/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	869	1	869	1	0.00
05/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	105	0	105	0	2,914.00
05/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	853	1	853	1	0.00
05/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	886	1	886	1	0.00
05/03/2015	R209 On 05-November-15			Bond Future	8.41	79.5352	8.4095	79.5352	0.00
05/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1804	2	1804	2	0.00
05/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1862	2	1862	2	0.00
05/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1833	2	1833	2	0.00
05/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5269	5	5269	5	0.00
05/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5211	5	5211	5	0.00
05/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5326	6	5326	6	0.00
05/03/2015	R210 On 07-May-15			Bond Future	174.73	174.7663	174.7345	174.7663	829.00
05/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R210 On 07-May-15	176.99	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
05/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2275	2	2275	2	0.00
05/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2265	2	2265	2	0.00
05/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2255	2	2255	2	0.00
05/03/2015	R210 On 06-August-15			Bond Future	177.60	177.6344	177.5995	177.6344	0.00
05/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1391	1	1391	1	0.00
05/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1411	1	1411	1	0.00
05/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1401	1	1401	1	0.00
05/03/2015	R211 On 07-May-15			Bond Future	131.59	131.6165	131.5920	131.6165	1,120.00
05/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3408	3	3408	3	0.00
05/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3418	3	3418	3	0.00
05/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3398	3	3398	3	0.00
05/03/2015	R211 On 06-August-15			Bond Future	132.13	132.1583	132.1313	132.1583	0.00
05/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2869	3	2869	3	0.00
05/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2859	3	2859	3	0.00
05/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2879	3	2879	3	0.00
05/03/2015	R212 On 07-May-15			Bond Future	137.26	137.2884	137.2639	137.2884	1,145.00
05/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3726	4	3726	4	0.00
05/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3746	4	3746	4	0.00
05/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3736	4	3736	4	0.00
05/03/2015	R212 On 06-August-15			Bond Future	137.74	137.7655	137.7383	137.7655	0.00
05/03/2015	R212 On 06-August-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
05/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3252	3	3252	3	0.00
05/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3262	3	3262	3	0.00
05/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3272	3	3272	3	0.00
05/03/2015	R213 On 07-May-15			Bond Future	8.21	90.5874	8.2061	90.5874	16,829.00
05/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4505	4	4505	4	0.00
05/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4570	4	4570	4	0.00
05/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4634	4	4634	4	0.00
05/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	310	0	310	0	0.00
05/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	299	0	299	0	0.00
05/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	321	0	321	0	0.00
05/03/2015	R213 On 06-August-15			Bond Future	8.25	92.0665	8.2513	92.0665	0.00
05/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3601	3	3601	3	0.00
05/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3650	4	3650	4	0.00
05/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3552	3	3552	3	0.00
05/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1642	2	1642	2	0.00
05/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1613	2	1613	2	0.00
05/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1671	2	1671	2	0.00
05/03/2015	R213 On 05-November-15			Bond Future	8.29	90.0538	8.2919	90.0538	0.00
05/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1379	1	1379	1	0.00
05/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1427	1	1427	1	0.00
05/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1403	1	1403	1	0.00
05/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	5897	6	5897	6	0.00
05/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5776	6	5776	6	0.00
05/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5836	6	5836	6	0.00
05/03/2015	R214 On 07-May-15			Bond Future	8.36	81.4205	8.3622	81.4205	15,271.00
05/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6670	6	6670	6	0.00
05/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6741	6	6741	6	0.00
05/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6599	6	6599	6	0.00
05/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	166	0	166	0	0.00
05/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	160	0	160	0	0.00
05/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	172	0	172	0	0.00
05/03/2015	R214 On 06-August-15			Bond Future	8.40	82.7499	8.4029	82.7499	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
05/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4454	4	4454	4	0.00
05/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4508	4	4508	4	0.00
05/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4563	4	4563	4	0.00
05/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1586	2	1586	2	0.00
05/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1558	2	1558	2	0.00
05/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1531	2	1531	2	0.00
05/03/2015	R214 On 05-November-15			Bond Future	8.44	80.8354	8.4394	80.8354	0.00
05/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1936	2	1936	2	0.00
05/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1905	2	1905	2	0.00
05/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1875	2	1875	2	0.00
05/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	5939	6	5939	6	0.00
05/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	5876	6	5876	6	0.00
05/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5812	6	5812	6	0.00
05/03/2015	R214 On 04-February-16			Bond Future	8.47	82.2869	8.4683	82.2869	4,320.00
05/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2358	2	2358	2	0.00
05/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2389	2	2389	2	0.00
05/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2326	2	2326	2	0.00
05/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6507	7	6507	7	0.00
05/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6569	7	6569	7	0.00
05/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6631	7	6631	7	0.00
05/03/2015	R248 On 07-May-15			Bond Future	8.41	105.0988	8.4128	105.0988	35,926.00
05/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8868	9	8868	9	0.00
05/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8966	9	8966	9	0.00
05/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8770	8	8770	8	0.00
05/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 06-August-15			Bond Future	8.45	106.8149	8.4545	106.8149	745.00
05/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	3152	3	3152	3	0.00
05/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3366	3	3366	3	0.00
05/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	3259	3	3259	3	0.00
05/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 06-August-15	8.75	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
05/03/2015	R248 On 05-November-15			Bond Future	8.49	104.1614	8.4921	104.1614	0.00
05/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	5926	6	5926	6	0.00
05/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	5802	6	5802	6	0.00
05/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	5679	6	5679	6	0.00