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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/09/2015 TO: 03/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	2025 On 05-November-15			Bond Future	122.98	123.0862	122.9820	123.0862	538.00
03/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	8	0	0	0	0.00
03/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	18	0	0	0	0.00
03/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	28	0	0	0	0.00
03/09/2015	2025 On 04-February-16			Bond Future	123.85	123.9561	123.8498	123.9561	0.00
03/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2140	2	2	2	0.00
03/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2150	2	2	2	0.00
03/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2160	2	2	2	0.00
03/09/2015	2030 On 05-November-15			Bond Future	8.89	95.2663	95.0771	95.2663	9,973.00
03/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3038	3	3	3	0.00
03/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2959	3	3	3	0.00
03/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3117	3	3	3	0.00
03/09/2015	2030 On 04-February-16			Bond Future	8.95	92.8720	92.6794	92.8720	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1533	1	2	1	0.00
03/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1609	1	2	1	0.00
03/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1456	1	1	1	0.00
03/09/2015	2032 On 05-November-15			Bond Future	8.98	94.8928	94.7322	94.8928	1,579.00
03/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8439	8	8	8	0.00
03/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8531	8	9	8	0.00
03/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8347	8	8	8	0.00
03/09/2015	2032 On 04-February-16			Bond Future	9.04	96.4991	96.3358	96.4991	0.00
03/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2842	3	3	3	0.00
03/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2758	3	3	3	0.00
03/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2675	3	3	3	0.00
03/09/2015	2032 On 05-May-16			Bond Future	9.09	94.0613	93.8940	94.0613	0.00
03/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	796	1	1	1	0.00
03/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	636	0	1	0	0.00
03/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	716	1	1	1	0.00
03/09/2015	2033 On 05-November-15			Bond Future	103.24	103.2404	103.2416	103.2404	100.00
03/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	842	1	1	1	0.00
03/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	852	1	1	1	0.00
03/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	832	1	1	1	0.00
03/09/2015	2033 On 05-November-15	102.40	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
03/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 04-February-16			Bond Future	105.00	104.9961	104.9970	104.9961	0.00
03/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2587	3	3	3	0.00
03/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2597	3	3	3	0.00
03/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2607	3	3	3	0.00
03/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 05-May-16			Bond Future	105.88	105.8843	105.8846	105.8843	0.00
03/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3485	3	3	3	0.00
03/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3475	3	3	3	0.00
03/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3495	3	3	3	0.00
03/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 05-November-15			Bond Future	9.07	97.1498	96.9723	97.1498	47,355.00
03/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10430	10	10	10	0.00
03/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10536	10	11	10	0.00
03/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10325	10	10	10	0.00
03/09/2015	2037 On 04-February-16			Bond Future	9.13	94.5369	94.3564	94.5369	370.00
03/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3466	3	3	3	0.00
03/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3373	3	3	3	0.00
03/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3560	3	4	3	0.00
03/09/2015	2037 On 05-May-16			Bond Future	9.18	96.2222	96.0374	96.2222	0.00
03/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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03/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1615	1	2	1	0.00
03/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1705	2	2	2	0.00
03/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1525	1	2	1	0.00
03/09/2015	2038 On 05-November-15			Bond Future	126.62	126.6178	126.6196	126.6178	7,020.00
03/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	7390	7	7	7	0.00
03/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7380	7	7	7	0.00
03/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7370	7	7	7	0.00
03/09/2015	2038 On 04-February-16			Bond Future	127.40	127.3950	127.3963	127.3950	0.00
03/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	3604	4	4	4	0.00
03/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	3614	4	4	4	0.00
03/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	3594	4	4	4	0.00
03/09/2015	2044 On 05-November-15			Bond Future	9.11	98.9005	98.7564	98.9005	17,432.00
03/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9089	9	9	9	0.00
03/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8975	9	9	9	0.00
03/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9203	9	9	9	0.00
03/09/2015	2044 On 04-February-16			Bond Future	9.17	96.1920	96.0453	96.1920	0.00
03/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1526	1	2	1	0.00
03/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1725	2	2	2	0.00
03/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1625	1	2	1	0.00

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03/09/2015	2044 On 05-May-16			Bond Future	9.21	97.9068	97.7566	97.9068	0.00
03/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1988	2	2	2	0.00
03/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2187	2	2	2	0.00
03/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2088	2	2	2	0.00
03/09/2015	2046 On 05-November-15			Bond Future	125.70	125.6961	125.6980	125.6961	6,432.00
03/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7302	7	7	7	0.00
03/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7292	7	7	7	0.00
03/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7312	7	7	7	0.00
03/09/2015	2046 On 04-February-16			Bond Future	127.84	127.8337	127.8353	127.8337	0.00
03/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	175	0	0	0	0.00
03/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	165	0	0	0	0.00
03/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	155	0	0	0	0.00
03/09/2015	2050 On 05-November-15			Bond Future	134.51	134.5128	134.5147	134.5128	4,911.00
03/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	10485	10	10	10	0.00
03/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	10495	10	10	10	0.00
03/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	10475	10	10	10	0.00
03/09/2015	2050 On 04-February-16			Bond Future	135.27	135.2638	135.2657	135.2638	0.00
03/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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03/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	2744	3	3	3	0.00
03/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	2734	3	3	3	0.00
03/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	2724	3	3	3	0.00
03/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	AL37 On 05-November-15			Index Future	463.14	463.4090	463.1420	463.4090	3.00
03/09/2015	AL37 On 04-February-16			Index Future	470.98	471.2520	470.9800	471.2520	0.00
03/09/2015	AL7T On 05-November-15			Index Future	543.32	544.0290	543.3150	544.0290	1.00
03/09/2015	AL7T On 04-February-16			Index Future	552.51	553.2360	552.5100	553.2360	0.00
03/09/2015	ALBI On 05-November-15			Index Future	496.56	497.2440	496.5580	497.2440	456.00
03/09/2015	ALBI On 04-February-16			Index Future	504.96	505.6590	504.9610	505.6590	146.00
03/09/2015	ALBI On 05-May-16			Index Future	513.95	514.6620	513.9470	514.6620	0.00
03/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C035 On 28-February-35			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
03/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C214 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
03/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2015	EL28 On 05-November-15			Bond Future	126.11	126.6612	126.1145	126.6612	0.00
03/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	885	0	1	0	0.00
03/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	895	0	1	0	0.00
03/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	875	0	1	0	0.00
03/09/2015	EL28 On 04-February-16			Bond Future	128.26	128.8154	128.2592	128.8154	0.00
03/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	741	0	1	0	0.00
03/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	751	0	1	0	0.00
03/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	731	0	1	0	0.00
03/09/2015	ES33 On 05-November-15			Bond Future	9.98	80.7885	80.6525	80.7885	6,441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7281	7	7	7	0.00
03/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7360	7	7	7	0.00
03/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7202	7	7	7	0.00
03/09/2015	ES33 On 04-February-16			Bond Future	10.07	82.1558	82.0174	82.1558	0.00
03/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	487	0	0	0	0.00
03/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	418	0	0	0	0.00
03/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	556	0	1	0	0.00
03/09/2015	ES33 On 05-May-16			Bond Future	10.15	79.8286	79.6870	79.8286	0.00
03/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1104	1	1	1	0.00
03/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	966	1	1	1	0.00
03/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1035	1	1	1	0.00
03/09/2015	GOVI On 05-November-15			GOVI	493.33	493.9520	493.3340	493.9520	443.00
03/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	366660	36	37	36	0.00
03/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	366760	36	37	36	0.00
03/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	366560	36	37	36	0.00
03/09/2015	GOVI On 04-February-16			GOVI	501.68	502.3110	501.6830	502.3110	26.00
03/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	103070	10	10	10	0.00
03/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	103270	10	10	10	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
03/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	103170	10	10	10	0.00
03/09/2015	GOVI On 05-May-16			GOVI	510.61	511.2550	510.6100	511.2550	0.00
03/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	73800	7	7	7	0.00
03/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	73900	7	7	7	0.00
03/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	74000	7	7	7	0.00
03/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2015	IGOV On 05-November-15			Index Future	232.53	232.7030	232.5320	232.7030	973.00
03/09/2015	IGOV On 04-February-16			Index Future	236.49	236.6600	236.4850	236.6600	82.00
03/09/2015	IGOV On 05-May-16			Index Future	240.71	240.8920	240.7130	240.8920	0.00
03/09/2015	ILBI On 05-November-15			Index Future	630.49	630.9630	630.4910	630.9630	0.00
03/09/2015	ILBI On 04-February-16			Index Future	641.28	641.7630	641.2820	641.7630	160.00
03/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.02	99.9819	100.0233	99.9819	0.00
03/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.25	100.1551	100.2531	100.1551	0.00
03/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.14	99.9793	100.1441	99.9793	0.00
03/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.66	101.4008	101.6571	101.4008	0.00
03/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	93.6200	93.6200	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
03/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
03/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
03/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
03/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
03/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
03/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
03/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
03/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
03/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
03/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
03/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
03/09/2015	R023 On 05-November-15			Bond Future	8.34	98.4734	98.3409	98.4734	14,805.00
03/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	532	1	1	1	0.00
03/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	517	1	1	1	0.00
03/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	502	1	1	1	0.00
03/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2315	2	2	2	0.00
03/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2354	2	2	2	0.00
03/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2276	2	2	2	0.00
03/09/2015	R023 On 04-February-16			Bond Future	8.41	100.1400	100.0052	100.1400	1,050.00
03/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	854	1	1	1	0.00
03/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	888	1	1	1	0.00
03/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	871	1	1	1	0.00
03/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3035	3	3	3	0.00
03/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2999	3	3	3	0.00
03/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2963	3	3	3	0.00
03/09/2015	R023 On 05-May-16			Bond Future	8.46	97.9950	97.8567	97.9950	0.00
03/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1792	2	2	2	0.00
03/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1770	2	2	2	0.00
03/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1748	2	2	2	0.00
03/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2838	3	3	3	0.00
03/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2866	3	3	3	0.00
03/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2810	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	R186 On 05-November-15			Bond Future	8.50	118.4246	118.2697	118.4246	32,328.00
03/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1669	2	2	2	0.00
03/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2997	3	3	3	0.00
03/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	1009	1	1	1	0.00
03/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	957	1	1	1	0.00
03/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	194	0	0	0	169.00
03/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	315	0	0	0	674.00
03/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1328	1	1	1	843.00
03/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3525	4	4	4	0.00
03/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4380	5	4	5	0.00
03/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	210	0	0	0	1,200.00
03/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1035	1	1	1	0.00
03/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2063	2	2	2	0.00
03/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1062	1	1	1	0.00
03/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1858	2	2	2	650.00
03/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3148	3	3	3	1,090.00
03/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5429	5	5	5	0.00
03/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6388	6	6	6	0.00
03/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2043	2	2	2	6,308.00
03/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1059	1	1	1	10,000.00
03/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3040	3	3	3	0.00
03/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2487	2	2	2	9,430.00
03/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1659	2	2	2	4,667.00
03/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2934	3	3	3	0.00
03/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1842	2	2	2	4,666.00
03/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2987	3	3	3	8,650.00
03/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	830	1	1	1	2,283.00
03/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6237	6	6	6	0.00
03/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	564	1	1	1	2,600.00
03/09/2015	R186 On 04-February-16			Bond Future	8.56	115.1307	114.9731	115.1307	5,365.00
03/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	394	0	0	0	0.00
03/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3610	4	4	4	0.00
03/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	384	0	0	0	0.00
03/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	375	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
03/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8851	9	9	9	0.00
03/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8776	9	9	9	0.00
03/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2161	2	2	2	6,700.00
03/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8926	9	9	9	0.00
03/09/2015	R186 On 05-May-16			Bond Future	8.61	117.1824	117.0208	117.1824	0.00
03/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2635	3	3	3	0.00
03/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2666	3	3	3	0.00
03/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2603	3	3	3	0.00
03/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	855	1	1	1	0.00
03/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4705	5	5	5	0.00
03/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4614	5	5	5	0.00
03/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9060	9	9	9	0.00
03/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4659	5	5	5	0.00
03/09/2015	R186 On 04-August-16			Bond Future	8.66	114.0295	113.8633	114.0295	0.00
03/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3524	4	4	4	0.00
03/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3594	4	4	4	0.00
03/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3558	4	4	4	0.00
03/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4747	5	5	5	0.00
03/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4707	5	5	5	0.00
03/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4669	5	5	5	0.00
03/09/2015	R197 On 05-November-15			Bond Future	294.98	295.1784	294.9789	295.1784	927.00
03/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	21	0	0	0	0.00
03/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	31	0	0	0	0.00
03/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	11	0	0	0	0.00
03/09/2015	R197 On 04-February-16			Bond Future	293.63	293.8368	293.6330	293.8368	0.00
03/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	3357	3	3	3	0.00
03/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	3377	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	3367	3	3	3	0.00
03/09/2015	R202 On 05-November-15			Bond Future	239.79	239.7885	239.7912	239.7885	53,286.00
03/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6199	6	6	6	0.00
03/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6219	6	6	6	0.00
03/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6209	6	6	6	0.00
03/09/2015	R202 On 04-February-16			Bond Future	240.49	240.4876	240.4896	240.4876	0.00
03/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	500	0	0	0	0.00
03/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	480	0	0	0	0.00
03/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	490	0	0	0	0.00
03/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
03/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
03/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
03/09/2015	R203 On 05-November-15			Bond Future	7.43	102.6465	102.6478	102.6465	15,250.00
03/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2486	2	2	2	0.00
03/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2504	3	3	3	0.00
03/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2468	2	2	2	0.00
03/09/2015	R203 On 04-February-16			Bond Future	7.53	104.3838	104.3850	104.3838	0.00
03/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	154	0	0	0	0.00
03/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	163	0	0	0	0.00
03/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	158	0	0	0	0.00
03/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	586	1	1	1	0.00
03/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	576	1	1	1	0.00
03/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	566	1	1	1	0.00
03/09/2015	R203 On 05-May-16			Bond Future	7.59	102.0734	102.0736	102.0734	0.00
03/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	318	0	0	0	0.00
03/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	308	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
03/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	313	0	0	0	0.00
03/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	749	1	1	1	0.00
03/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	734	1	1	1	0.00
03/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	742	1	1	1	0.00
03/09/2015	R204 On 05-November-15			Bond Future	7.76	103.7492	103.7370	103.7492	24,654.00
03/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	0	0	0.00
03/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	0	0	0.00
03/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	0	0	0.00
03/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4237	4	4	4	0.00
03/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4208	4	4	4	0.00
03/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4266	4	4	4	0.00
03/09/2015	R204 On 04-February-16			Bond Future	7.85	101.4684	101.4559	101.4684	0.00
03/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	358	0	0	0	0.00
03/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	350	0	0	0	0.00
03/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	342	0	0	0	0.00
03/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1240	1	1	1	0.00
03/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1257	1	1	1	0.00
03/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1222	1	1	1	0.00
03/09/2015	R204 On 05-May-16			Bond Future	7.92	103.2764	103.2627	103.2764	0.00
03/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	823	1	1	1	0.00
03/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	812	1	1	1	0.00
03/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	802	1	1	1	0.00
03/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1200	1	1	1	0.00
03/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1187	1	1	1	0.00
03/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1213	1	1	1	0.00
03/09/2015	R207 On 05-November-15			Bond Future	8.00	99.7402	99.6708	99.7402	43,676.00
03/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	370	0	0	0	0.00
03/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	393	0	0	0	0.00
03/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	381	0	0	0	0.00
03/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	168	0	0	0	19.00
03/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	129	0	0	0	53.00
03/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1287	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2131	2	2	2	0.00
03/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1239	1	1	1	0.00
03/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1923	2	2	2	0.00
03/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1263	1	1	1	0.00
03/09/2015	R207 On 04-February-16			Bond Future	8.09	97.7867	97.7160	97.7867	0.00
03/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	177	0	0	0	43.00
03/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	310	0	0	0	0.00
03/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	326	0	0	0	0.00
03/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	318	0	0	0	19.00
03/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2254	2	2	2	0.00
03/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2229	2	2	2	0.00
03/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2280	2	2	2	0.00
03/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2884	3	3	3	0.00
03/09/2015	R207 On 05-May-16			Bond Future	8.16	99.5293	99.4564	99.5293	0.00
03/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	936	1	1	1	0.00
03/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	911	1	1	1	0.00
03/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	607	1	1	1	43.00
03/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	923	1	1	1	0.00
03/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1874	2	2	2	0.00
03/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1856	2	2	2	0.00
03/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2465	2	2	2	0.00
03/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1893	2	2	2	0.00
03/09/2015	R207 On 04-August-16			Bond Future	8.23	97.7106	97.6349	97.7106	0.00
03/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1188	1	1	1	0.00
03/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1214	1	1	1	0.00
03/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1201	1	1	1	0.00
03/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1875	2	2	2	0.00
03/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1859	2	2	2	0.00
03/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1843	2	2	2	0.00
03/09/2015	R208 On 05-November-15			Bond Future	8.13	94.8859	94.8031	94.8859	40,396.00
03/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1813	2	2	2	0.00
03/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	324	0	0	0	0.00
03/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	334	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
03/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	313	0	0	0	0.00
03/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	394	0	0	0	2,200.00
03/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1928	2	2	2	0.00
03/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1896	2	2	2	0.00
03/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1960	2	2	2	0.00
03/09/2015	R208 On 04-February-16			Bond Future	8.21	96.4921	96.4077	96.4921	0.00
03/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	557	1	1	1	0.00
03/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	546	1	1	1	0.00
03/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	569	1	1	1	0.00
03/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2426	2	2	2	0.00
03/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2397	2	2	2	0.00
03/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2368	2	2	2	0.00
03/09/2015	R208 On 05-May-16			Bond Future	8.27	94.8097	94.7229	94.8097	0.00
03/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1193	1	1	1	0.00
03/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1209	1	1	1	0.00
03/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1225	1	1	1	0.00
03/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2234	2	2	2	0.00
03/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2211	2	2	2	0.00
03/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2257	2	2	2	0.00
03/09/2015	R209 On 05-November-15			Bond Future	9.01	75.3110	75.1640	75.3110	24,850.00
03/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2909	3	3	3	0.00
03/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	87	0	0	0	0.00
03/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	548	1	1	1	900.00
03/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1855	2	2	2	0.00
03/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	91	0	0	0	0.00
03/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	95	0	0	0	0.00
03/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2503	3	3	3	0.00
03/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8161	8	8	8	0.00
03/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1133	1	1	1	900.00
03/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4452	4	4	4	0.00
03/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1901	2	2	2	500.00
03/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8244	8	8	8	0.00
03/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8079	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1374	1	1	1	0.00
03/09/2015	R209 On 04-February-16			Bond Future	9.06	76.5859	76.4363	76.5859	400.00
03/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1885	2	2	2	0.00
03/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1942	2	2	2	0.00
03/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1914	2	2	2	0.00
03/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4871	5	5	5	0.00
03/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4190	4	4	4	0.00
03/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4287	4	4	4	0.00
03/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1604	2	2	2	2,200.00
03/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4239	4	4	4	0.00
03/09/2015	R209 On 05-May-16			Bond Future	9.11	74.8010	74.6479	74.8010	0.00
03/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3311	3	3	3	0.00
03/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3346	3	3	3	0.00
03/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3277	3	3	3	0.00
03/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4083	4	4	4	0.00
03/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4044	4	4	4	0.00
03/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4123	4	4	4	0.00
03/09/2015	R210 On 05-November-15			Bond Future	180.75	181.5364	180.7533	181.5364	2,298.00
03/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	1257	0	1	0	0.00
03/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	1247	0	1	0	0.00
03/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	1237	0	1	0	0.00
03/09/2015	R210 On 04-February-16			Bond Future	183.83	184.6239	183.8267	184.6239	0.00
03/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	1173	0	1	0	0.00
03/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	1183	0	1	0	0.00
03/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	1163	0	1	0	0.00
03/09/2015	R211 On 05-November-15			Bond Future	135.92	135.9168	135.9152	135.9168	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
03/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	925	1	1	1	0.00
03/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	915	1	1	1	0.00
03/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	905	1	1	1	0.00
03/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/09/2015	R211 On 04-February-16			Bond Future	136.53	136.5301	136.5281	136.5301	1,120.00
03/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2462	2	2	2	0.00
03/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2482	2	2	2	0.00
03/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2472	2	2	2	0.00
03/09/2015	R212 On 05-November-15			Bond Future	141.59	141.5935	141.5944	141.5935	928.00
03/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4406	4	4	4	0.00
03/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4416	4	4	4	0.00
03/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4396	4	4	4	0.00
03/09/2015	R212 On 04-February-16			Bond Future	142.14	142.1376	142.1381	142.1376	0.00
03/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	3862	4	4	4	0.00
03/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	3872	4	4	4	0.00
03/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	3852	4	4	4	0.00
03/09/2015	R213 On 05-November-15			Bond Future	8.92	85.6966	85.5142	85.6966	21,426.00
03/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	41	0	0	0	0.00
03/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	45	0	0	0	0.00
03/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	43	0	0	0	0.00
03/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9314	9	9	9	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
03/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9148	9	9	9	0.00
03/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9231	9	9	9	0.00
03/09/2015	R213 On 04-February-16			Bond Future	8.98	87.1470	86.9614	87.1470	200.00
03/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2051	2	2	2	0.00
03/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2081	2	2	2	0.00
03/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	2021	2	2	2	0.00
03/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3725	4	4	4	0.00
03/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3681	4	4	4	0.00
03/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3770	4	4	4	0.00
03/09/2015	R213 On 05-May-16			Bond Future	9.03	85.1507	84.9610	85.1507	0.00
03/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2618	3	3	3	0.00
03/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2648	3	3	3	0.00
03/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2678	3	3	3	0.00
03/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4660	5	5	5	0.00
03/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4616	5	5	5	0.00
03/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4704	5	5	5	0.00
03/09/2015	R214 On 05-November-15			Bond Future	9.04	76.3466	76.1511	76.3466	11,693.00
03/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	79	0	0	0	0.00
03/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	87	0	0	0	0.00
03/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	83	0	0	0	0.00
03/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9108	9	9	9	0.00
03/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9018	9	9	9	0.00
03/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8927	9	9	9	0.00
03/09/2015	R214 On 04-February-16			Bond Future	9.10	77.6387	77.4399	77.6387	4,620.00
03/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	470	1	0	1	0.00
03/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	481	1	0	1	0.00
03/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	459	0	0	0	0.00
03/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9728	10	10	10	0.00
03/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9810	10	10	10	0.00
03/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9894	10	10	10	0.00
03/09/2015	R214 On 05-May-16			Bond Future	9.14	75.7266	75.5234	75.7266	0.00
03/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3374	3	3	3	0.00
03/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3445	4	3	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
03/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3409	4	3	4	0.00
03/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4484	4	4	4	0.00
03/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4442	4	4	4	0.00
03/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4527	4	5	4	0.00
03/09/2015	R248 On 05-November-15			Bond Future	9.10	98.2917	98.0925	98.2917	48,592.00
03/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12358	12	12	12	0.00
03/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12234	12	12	12	0.00
03/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12111	12	12	12	0.00
03/09/2015	R248 On 04-February-16			Bond Future	9.15	99.9553	99.7526	99.9553	250.00
03/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1542	1	2	1	0.00
03/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1440	1	1	1	0.00
03/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1644	1	2	1	0.00
03/09/2015	R248 On 05-May-16			Bond Future	9.20	97.3001	97.0927	97.3001	0.00
03/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1978	2	2	2	0.00
03/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2080	2	2	2	0.00
03/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1876	2	2	2	0.00