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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/12/2015 TO: 04/12/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	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
04/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	2025 On 04-February-16			Bond Future	124.27	124.2887	124.2718	124.2887	950.00
04/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	1718	2	2	2	0.00
04/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	1728	2	2	2	0.00
04/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	1738	2	2	2	0.00
04/12/2015	2025 On 05-May-16			Bond Future	126.41	126.4277	126.4084	126.4277	0.00
04/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	408	0	0	0	0.00
04/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	418	0	0	0	0.00
04/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	398	0	0	0	0.00
04/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 04-February-16			Bond Future	9.13	91.7065	91.3747	91.7065	17,037.00
04/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	2838	3	3	3	0.00
04/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	2914	3	3	3	0.00
04/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	2761	2	3	2	0.00
04/12/2015	2030 On 05-May-16			Bond Future	9.20	93.2945	92.9554	93.2945	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	1428	1	1	1	0.00
04/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	1502	1	2	1	0.00
04/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	1355	1	1	1	0.00
04/12/2015	2032 On 04-February-16			Bond Future	9.23	95.1754	94.8214	95.1754	8,417.00
04/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	1841	2	2	2	0.00
04/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	2240	2	2	2	0.00
04/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	538	1	1	1	0.00
04/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	506	1	1	1	0.00
04/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	522	1	1	1	0.00
04/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	1688	2	2	2	22.00
04/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	2068	2	2	2	22.00
04/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	4794	5	5	5	0.00
04/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	4727	4	5	4	0.00
04/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	4862	5	5	5	0.00
04/12/2015	2032 On 05-May-16			Bond Future	9.29	92.6667	92.3051	92.6667	0.00
04/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	2079	2	2	2	0.00
04/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	2019	2	2	2	0.00
04/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	2049	2	2	2	0.00
04/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	4404	4	4	4	0.00
04/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	4305	4	4	4	0.00
04/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	4354	4	4	4	0.00
04/12/2015	2032 On 04-August-16			Bond Future	9.35	94.3859	94.0172	94.3859	0.00
04/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2627	3	3	3	0.00
04/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2688	3	3	3	0.00
04/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2657	3	3	3	0.00
04/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	5367	5	5	5	0.00
04/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	5318	5	5	5	0.00
04/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	5416	5	5	5	0.00
04/12/2015	2033 On 04-February-16			Bond Future	106.15	106.0127	106.1539	106.0127	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3744	4	4	4	0.00
04/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3754	4	4	4	0.00
04/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3764	4	4	4	0.00
04/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2033 On 05-May-16			Bond Future	107.00	106.8626	107.0045	106.8626	0.00
04/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4605	4	5	4	0.00
04/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4595	4	5	4	0.00
04/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4615	4	5	4	0.00
04/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2037 On 04-February-16			Bond Future	9.37	92.6476	92.2608	92.6476	52,037.00
04/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	424	0	0	0	0.00
04/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	2409	3	2	3	0.00
04/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	452	1	0	1	0.00
04/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	1862	2	2	2	0.00
04/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	438	1	0	1	0.00
04/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	6000	6	6	6	0.00
04/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	5921	6	6	6	0.00
04/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	2483	2	2	2	16.00
04/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	6079	6	6	6	0.00
04/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	1919	2	2	2	16.00
04/12/2015	2037 On 05-May-16			Bond Future	9.44	94.2518	93.8569	94.2518	0.00
04/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	1835	2	2	2	0.00
04/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	1865	2	2	2	0.00
04/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	1894	2	2	2	0.00
04/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	5660	5	6	5	0.00
04/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	5721	5	6	5	0.00
04/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	5600	5	6	5	0.00
04/12/2015	2037 On 04-August-16			Bond Future	9.49	91.7413	91.3386	91.7413	0.00
04/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	3405	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
04/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	3369	4	3	4	0.00
04/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	3333	4	3	4	0.00
04/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	5421	5	5	5	0.00
04/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	5372	5	5	5	0.00
04/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	5472	5	5	5	0.00
04/12/2015	2038 On 04-February-16			Bond Future	131.06	131.0801	131.0626	131.0801	16,637.00
04/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	63	0	0	0	0.00
04/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	53	0	0	0	0.00
04/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	73	0	0	0	0.00
04/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2038 On 05-May-16			Bond Future	133.32	133.3359	133.3161	133.3359	0.00
04/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	2326	2	2	2	0.00
04/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	2306	2	2	2	0.00
04/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	2316	2	2	2	0.00
04/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2040 On 04-February-16			Bond Future	9.45	96.4577	95.9984	96.4577	1,820.00
04/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	2523	3	3	3	0.00
04/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	2619	3	3	3	0.00
04/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	2571	3	3	3	0.00
04/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	2095	2	2	2	0.00
04/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	2053	2	2	2	0.00
04/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	2138	2	2	2	0.00
04/12/2015	2040 On 05-May-16			Bond Future	9.51	98.1281	97.6592	98.1281	0.00
04/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	3647	4	4	4	0.00
04/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	3603	4	4	4	0.00
04/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	3559	4	4	4	0.00
04/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	3709	3	4	3	0.00
04/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	3664	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	3755	4	4	4	0.00
04/12/2015	2040 On 04-August-16			Bond Future	9.57	95.4388	94.9609	95.4388	0.00
04/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	4313	5	4	5	0.00
04/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	4355	5	4	5	0.00
04/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	4270	5	4	5	0.00
04/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	4877	5	5	5	0.00
04/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	4924	5	5	5	0.00
04/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	4971	5	5	5	0.00
04/12/2015	2044 On 04-February-16			Bond Future	9.46	93.6795	93.3096	93.6795	20,002.00
04/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	804	1	1	1	0.00
04/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	827	1	1	1	0.00
04/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	782	1	1	1	0.00
04/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	2961	3	3	3	0.00
04/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	5089	5	5	5	0.00
04/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	1831	2	2	2	0.00
04/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	5243	5	5	5	0.00
04/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	5166	5	5	5	0.00
04/12/2015	2044 On 05-May-16			Bond Future	9.52	95.3017	94.9238	95.3017	0.00
04/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1775	2	2	2	0.00
04/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	1833	2	2	2	0.00
04/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1804	2	2	2	0.00
04/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	6654	6	7	6	0.00
04/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	6794	7	7	7	0.00
04/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	6724	6	7	6	0.00
04/12/2015	2044 On 04-August-16			Bond Future	9.57	92.6853	92.3000	92.6853	0.00
04/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	4397	5	4	5	0.00
04/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	4354	5	4	5	0.00
04/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	4311	5	4	5	0.00
04/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	5008	5	5	5	0.00
04/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	5057	5	5	5	0.00
04/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	4961	5	5	5	0.00
04/12/2015	2046 On 04-February-16			Bond Future	132.04	131.7656	132.0364	131.7656	12,068.00

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04/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	4046	4	4	4	0.00
04/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	4036	4	4	4	0.00
04/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	4026	4	4	4	0.00
04/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2046 On 05-May-16			Bond Future	132.88	132.6044	132.8776	132.6044	0.00
04/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	2878	3	3	3	0.00
04/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	2888	3	3	3	0.00
04/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	2868	3	3	3	0.00
04/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2050 On 04-February-16			Bond Future	139.21	138.8876	139.2064	138.8876	11,963.00
04/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	1206	1	1	1	0.00
04/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	1216	1	1	1	0.00
04/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	1196	1	1	1	0.00
04/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2050 On 05-May-16			Bond Future	141.60	141.2779	141.5995	141.2779	0.00
04/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	3610	3	4	3	0.00
04/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	3590	3	4	3	0.00
04/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	3600	3	4	3	0.00
04/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	AL37 On 04-February-16			Index Future	470.29	471.3050	470.2930	471.3050	2.00
04/12/2015	AL37 On 05-May-16			Index Future	478.43	479.4620	478.4250	479.4620	0.00
04/12/2015	AL7T On 04-February-16			Index Future	547.82	549.8350	547.8230	549.8350	0.00
04/12/2015	AL7T On 05-May-16			Index Future	557.30	559.3510	557.2960	559.3510	0.00
04/12/2015	ALBI On 04-February-16			Index Future	498.54	500.2340	498.5410	500.2340	611.00
04/12/2015	ALBI On 05-May-16			Index Future	507.16	508.8920	507.1610	508.8920	0.00
04/12/2015	ALBI On 04-August-16			Index Future	516.46	518.2270	516.4620	518.2270	0.00
04/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2015	EL28 On 04-February-16			Bond Future	128.23	128.2486	128.2333	128.2486	0.00
04/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	767	1	1	1	0.00
04/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	777	1	1	1	0.00
04/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	757	1	1	1	0.00
04/12/2015	EL28 On 05-May-16			Bond Future	128.86	128.8810	128.8632	128.8810	0.00
04/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	137	0	0	0	0.00
04/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	147	0	0	0	0.00
04/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	127	0	0	0	0.00
04/12/2015	ES33 On 04-February-16			Bond Future	10.23	81.2485	80.9465	81.2485	8,710.00
04/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1627	1	2	1	0.00
04/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1489	1	1	1	0.00
04/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1558	1	2	1	0.00
04/12/2015	ES33 On 05-May-16			Bond Future	10.32	78.8652	78.5568	78.8652	0.00
04/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	2165	2	2	2	0.00
04/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	2096	2	2	2	0.00
04/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2234	2	2	2	0.00
04/12/2015	ES33 On 04-August-16			Bond Future	10.40	80.3283	80.0138	80.3283	0.00
04/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
04/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	1082	1	1	1	0.00
04/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	949	1	1	1	0.00
04/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	1015	1	1	1	0.00
04/12/2015	ES42 On 04-February-16			Bond Future	10.32	86.4399	86.0910	86.4399	2,750.00
04/12/2015	ES42 On 05-May-16			Bond Future	10.41	83.6740	83.3177	83.6740	4,500.00
04/12/2015	GOVI On 04-February-16			GOVI	496.37	497.9830	496.3730	497.9830	451.00
04/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	156270	14	16	14	0.00
04/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	156370	14	16	14	0.00
04/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	156170	14	16	14	0.00
04/12/2015	GOVI On 05-May-16			GOVI	504.96	506.6020	504.9560	506.6020	146.00
04/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	130340	11	13	11	0.00
04/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	130440	11	13	11	0.00
04/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	130540	11	13	11	0.00
04/12/2015	GOVI On 04-August-16			GOVI	514.22	515.8950	514.2170	515.8950	0.00
04/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	67930	5	7	5	0.00
04/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	67730	5	7	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	67830	5	7	5	0.00
04/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2015	IGOV On 04-February-16			Index Future	239.02	238.8430	239.0220	238.8430	1,038.00
04/12/2015	IGOV On 05-May-16			Index Future	243.13	242.9530	243.1310	242.9530	21.00
04/12/2015	IGOV On 04-August-16			Index Future	247.63	247.4530	247.6340	247.4530	0.00
04/12/2015	ILBI On 04-February-16			Index Future	646.42	646.0020	646.4210	646.0020	157.00
04/12/2015	ILBI On 05-May-16			Index Future	657.48	657.0590	657.4830	657.0590	0.00
04/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.94	99.9061	99.9350	99.9061	0.00
04/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.17	100.0736	100.1651	100.0736	0.00
04/12/2015	IS05 On 17-December-20			Interest Rate Swap	100.07	99.7708	100.0670	99.7708	0.00
04/12/2015	IS10 On 17-December-25			Interest Rate Swap	101.96	101.4837	101.9640	101.4837	0.00
04/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4900	93.4700	93.4900	0.00
04/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.64	93.4700	93.3600	93.4700	0.00
04/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3800	93.3100	93.3800	2,000.00
04/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.78	93.2300	93.2200	93.2300	0.00
04/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.89	93.1800	93.1100	93.1800	0.00
04/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.99	93.0600	93.0100	93.0600	0.00
04/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	93.0300	92.9300	93.0300	0.00
04/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.7800	92.6800	92.7800	0.00
04/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.5800	92.4200	92.5800	0.00
04/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.71	92.4800	92.2900	92.4800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.3000	92.1100	92.3000	0.00
04/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.02	92.2100	91.9850	92.2100	0.00
04/12/2015	R023 On 04-February-16			Bond Future	8.52	99.7295	99.4184	99.7295	15,449.00
04/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	284	0	0	0	0.00
04/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	265	0	0	0	0.00
04/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	274	0	0	0	0.00
04/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	3033	3	3	3	0.00
04/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	2989	3	3	3	0.00
04/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	2946	3	3	3	0.00
04/12/2015	R023 On 05-May-16			Bond Future	8.59	97.5283	97.2101	97.5283	0.00
04/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	1088	1	1	1	0.00
04/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	1069	1	1	1	0.00
04/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	1051	1	1	1	0.00
04/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	2784	3	3	3	0.00
04/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	2752	3	3	3	0.00
04/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	2817	3	3	3	0.00
04/12/2015	R023 On 04-August-16			Bond Future	8.65	99.3369	99.0125	99.3369	0.00
04/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1373	2	1	2	0.00
04/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1391	2	1	2	0.00
04/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1409	2	1	2	0.00
04/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3312	3	3	3	0.00
04/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3343	3	3	3	0.00
04/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3281	3	3	3	0.00
04/12/2015	R186 On 04-February-16			Bond Future	8.71	114.2898	113.8320	114.2898	60,712.00
04/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	26	0	0	0	0.00
04/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	151	0	0	0	680.00
04/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	950	1	1	1	350.00
04/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	1923	2	2	2	0.00
04/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	4133	5	4	5	0.00
04/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	24	0	0	0	0.00
04/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	23	0	0	0	0.00
04/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	2255	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	1731	2	2	2	0.00
04/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	2127	2	2	2	0.00
04/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1550	2	2	2	0.00
04/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	2343	3	2	3	0.00
04/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	242	0	0	0	700.00
04/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	829	1	1	1	680.00
04/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	6461	6	6	6	0.00
04/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	2919	3	3	3	0.00
04/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	9549	9	10	9	0.00
04/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	524	0	1	0	700.00
04/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	1615	1	2	1	11,695.00
04/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	9715	9	10	9	0.00
04/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1290	1	1	1	0.00
04/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	9632	9	10	9	0.00
04/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	1994	2	2	2	340.00
04/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	1798	2	2	2	5,000.00
04/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1446	1	1	1	5,000.00
04/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	3184	3	3	3	0.00
04/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1351	1	1	1	33.00
04/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	5586	5	6	5	0.00
04/12/2015	R186 On 05-May-16			Bond Future	8.77	116.2681	115.8005	116.2681	0.00
04/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1421	2	1	2	0.00
04/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1397	2	1	2	0.00
04/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1446	2	1	2	0.00
04/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2665	3	3	3	0.00
04/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	3045	3	3	3	0.00
04/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	273	0	0	0	0.00
04/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	4719	4	5	4	0.00
04/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	4614	4	5	4	0.00
04/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	9698	9	10	9	0.00
04/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	4666	4	5	4	0.00
04/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	2831	3	3	3	1,900.00
04/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	2477	2	2	2	5,350.00
04/12/2015	R186 On 04-August-16			Bond Future	8.82	113.1220	112.6452	113.1220	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	2346	3	2	3	0.00
04/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	2405	3	2	3	0.00
04/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	2375	3	2	3	0.00
04/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	4787	5	5	5	0.00
04/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	4742	4	5	4	0.00
04/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	4697	4	5	4	0.00
04/12/2015	R197 On 04-February-16			Bond Future	293.54	293.5799	293.5407	293.5799	714.00
04/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3459	3	3	3	0.00
04/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3469	3	3	3	0.00
04/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3449	3	3	3	0.00
04/12/2015	R197 On 05-May-16			Bond Future	298.59	298.6322	298.5872	298.6322	0.00
04/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1423	1	1	1	0.00
04/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1413	1	1	1	0.00
04/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1403	1	1	1	0.00
04/12/2015	R202 On 04-February-16			Bond Future	243.61	243.3036	243.6120	243.3036	42,739.00
04/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	3622	3	4	3	0.00
04/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	3602	3	4	3	0.00
04/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	3612	3	4	3	0.00
04/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R202 On 05-May-16			Bond Future	247.80	247.4905	247.8003	247.4905	0.00
04/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	810	1	1	1	0.00
04/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	800	0	1	0	0.00
04/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	790	0	1	0	0.00
04/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R203 On 04-February-16			Bond Future	7.50	104.5152	104.4257	104.5152	16,624.00
04/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	139	0	0	0	0.00
04/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	130	0	0	0	0.00
04/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	134	0	0	0	0.00
04/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	521	0	1	0	0.00
04/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	511	0	1	0	0.00
04/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	501	0	1	0	0.00
04/12/2015	R203 On 05-May-16			Bond Future	7.60	102.1557	102.0631	102.1557	0.00
04/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	199	0	0	0	0.00
04/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	207	0	0	0	0.00
04/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	203	0	0	0	0.00
04/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	634	1	1	1	0.00
04/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	651	1	1	1	0.00
04/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	642	1	1	1	0.00
04/12/2015	R203 On 04-August-16			Bond Future	7.62	104.0506	103.9557	104.0506	0.00
04/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	230	0	0	0	0.00
04/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	237	0	0	0	0.00
04/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	233	0	0	0	0.00
04/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	621	1	1	1	0.00
04/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	615	1	1	1	0.00
04/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	628	1	1	1	0.00
04/12/2015	R204 On 04-February-16			Bond Future	7.86	101.5837	101.4383	101.5837	38,583.00
04/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	188	0	0	0	0.00
04/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	182	0	0	0	0.00
04/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	175	0	0	0	0.00
04/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	1089	1	1	1	0.00
04/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	1070	1	1	1	0.00
04/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	1108	1	1	1	0.00
04/12/2015	R204 On 05-May-16			Bond Future	7.95	103.3420	103.1925	103.3420	0.00
04/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	556	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
04/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	547	1	1	1	0.00
04/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	537	1	1	1	0.00
04/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	1004	1	1	1	0.00
04/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	1018	1	1	1	0.00
04/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	990	1	1	1	0.00
04/12/2015	R204 On 04-August-16			Bond Future	8.01	101.2185	101.0657	101.2185	0.00
04/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	616	1	1	1	0.00
04/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	625	1	1	1	0.00
04/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	634	1	1	1	0.00
04/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1168	1	1	1	0.00
04/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1155	1	1	1	0.00
04/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1180	1	1	1	0.00
04/12/2015	R207 On 04-February-16			Bond Future	8.12	97.8210	97.6022	97.8210	48,100.00
04/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	35	0	0	0	43.00
04/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	97	0	0	0	19.00
04/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	101	0	0	0	0.00
04/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	93	0	0	0	0.00
04/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	2147	2	2	2	0.00
04/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	2118	2	2	2	0.00
04/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	2855	3	3	3	0.00
04/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	2177	2	2	2	0.00
04/12/2015	R207 On 05-May-16			Bond Future	8.21	99.5146	99.2903	99.5146	0.00
04/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	593	1	1	1	0.00
04/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	571	1	1	1	0.00
04/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	582	1	1	1	0.00
04/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	324	0	0	0	43.00
04/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	1699	2	2	2	0.00
04/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	1679	2	2	2	0.00
04/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2348	2	2	2	0.00
04/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	1720	2	2	2	0.00
04/12/2015	R207 On 04-August-16			Bond Future	8.28	97.7160	97.4872	97.7160	0.00
04/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	890	1	1	1	0.00
04/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	866	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
04/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	878	1	1	1	0.00
04/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	1700	2	2	2	0.00
04/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	1683	2	2	2	0.00
04/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	1666	2	2	2	0.00
04/12/2015	R208 On 04-February-16			Bond Future	8.28	96.3833	96.1190	96.3833	40,686.00
04/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	189	0	0	0	0.00
04/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	182	0	0	0	0.00
04/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	195	0	0	0	0.00
04/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2351	2	2	2	0.00
04/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2284	2	2	2	0.00
04/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2317	2	2	2	0.00
04/12/2015	R208 On 05-May-16			Bond Future	8.36	94.6512	94.3807	94.6512	0.00
04/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	740	1	1	1	0.00
04/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	766	1	1	1	0.00
04/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	753	1	1	1	0.00
04/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	2120	2	2	2	0.00
04/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	2095	2	2	2	0.00
04/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	2146	2	2	2	0.00
04/12/2015	R208 On 04-August-16			Bond Future	8.42	96.4068	96.1309	96.4068	0.00
04/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	950	1	1	1	0.00
04/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	963	1	1	1	0.00
04/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	977	1	1	1	0.00
04/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2511	2	3	2	0.00
04/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2487	2	2	2	0.00
04/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2463	2	2	2	0.00
04/12/2015	R209 On 04-February-16			Bond Future	9.28	75.1392	74.8174	75.1392	45,121.00
04/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	461	1	0	1	0.00
04/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	476	1	0	1	0.00
04/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	490	1	0	1	0.00
04/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2731	3	3	3	0.00
04/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	4357	4	4	4	0.00
04/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	4482	4	4	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
04/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	1083	1	1	1	2,200.00
04/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	4420	4	4	4	0.00
04/12/2015	R209 On 05-May-16			Bond Future	9.34	73.2911	72.9627	73.2911	0.00
04/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1761	2	2	2	6,700.00
04/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1788	2	2	2	0.00
04/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	434	0	0	0	6,700.00
04/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1735	2	2	2	0.00
04/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4219	4	4	4	0.00
04/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	4171	4	4	4	0.00
04/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4266	4	4	4	0.00
04/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	8756	8	9	8	0.00
04/12/2015	R209 On 04-August-16			Bond Future	9.39	74.6508	74.3159	74.6508	0.00
04/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	3051	3	3	3	0.00
04/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	3115	3	3	3	0.00
04/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	3083	3	3	3	0.00
04/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	4106	4	4	4	0.00
04/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	4028	4	4	4	0.00
04/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	4066	4	4	4	0.00
04/12/2015	R210 On 04-February-16			Bond Future	184.53	184.5542	184.5294	184.5542	3,896.00
04/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	471	0	0	0	0.00
04/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	481	0	0	0	0.00
04/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	461	0	0	0	0.00
04/12/2015	R210 On 05-May-16			Bond Future	185.54	185.5644	185.5361	185.5644	0.00
04/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	546	1	1	1	0.00
04/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	536	1	1	1	0.00
04/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	526	1	1	1	0.00
04/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
04/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	R211 On 04-February-16			Bond Future	135.43	135.4513	135.4330	135.4513	1,010.00
04/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3567	4	4	4	0.00
04/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3577	4	4	4	0.00
04/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3557	4	4	4	0.00
04/12/2015	R211 On 05-May-16			Bond Future	137.76	137.7825	137.7616	137.7825	0.00
04/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1228	1	1	1	0.00
04/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1238	1	1	1	0.00
04/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1248	1	1	1	0.00
04/12/2015	R212 On 04-February-16			Bond Future	142.08	141.7752	142.0789	141.7752	1,569.00
04/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	3921	4	4	4	0.00
04/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	3911	4	4	4	0.00
04/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	3931	4	4	4	0.00
04/12/2015	R212 On 05-May-16			Bond Future	144.52	144.2153	144.5217	144.2153	0.00
04/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
04/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	478	1	0	1	0.00
04/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	468	1	0	1	0.00
04/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	488	1	0	1	0.00
04/12/2015	R213 On 04-February-16			Bond Future	9.18	85.8458	85.5268	85.8458	41,590.00
04/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	619	1	1	1	0.00
04/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	637	1	1	1	0.00
04/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	602	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
04/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	3728	4	4	4	0.00
04/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	3672	3	4	3	0.00
04/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	3785	4	4	4	0.00
04/12/2015	R213 On 05-May-16			Bond Future	9.24	83.7842	83.4584	83.7842	0.00
04/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	1319	1	1	1	0.00
04/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	1341	1	1	1	0.00
04/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1363	1	1	1	0.00
04/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	4855	5	5	5	0.00
04/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	4907	5	5	5	0.00
04/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	4804	5	5	5	0.00
04/12/2015	R213 On 04-August-16			Bond Future	9.29	85.3382	85.0059	85.3382	0.00
04/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2504	3	3	3	0.00
04/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2561	3	3	3	0.00
04/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2532	3	3	3	0.00
04/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	4611	4	5	4	0.00
04/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	4526	4	5	4	0.00
04/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	4568	4	5	4	0.00
04/12/2015	R214 On 04-February-16			Bond Future	9.36	75.7706	75.4348	75.7706	30,261.00
04/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	2239	2	2	2	0.00
04/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	17	0	0	0	0.00
04/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	18	0	0	0	0.00
04/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	16	0	0	0	0.00
04/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	1854	2	2	2	0.00
04/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	1578	1	2	1	25.00
04/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	11363	11	11	11	0.00
04/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	11270	11	11	11	0.00
04/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	1928	2	2	2	25.00
04/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	11455	11	11	11	0.00
04/12/2015	R214 On 05-May-16			Bond Future	9.42	73.7881	73.4452	73.7881	4,680.00
04/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1647	2	2	2	0.00
04/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1699	2	2	2	0.00
04/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1673	2	2	2	0.00
04/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	4773	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	4826	5	5	5	0.00
04/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	4879	5	5	5	0.00
04/12/2015	R214 On 04-August-16			Bond Future	9.46	75.1567	74.8070	75.1567	0.00
04/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	3000	3	3	3	0.00
04/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	3065	3	3	3	0.00
04/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	3032	3	3	3	0.00
04/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	4596	4	5	4	0.00
04/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	4553	4	5	4	0.00
04/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	4639	4	5	4	0.00
04/12/2015	R248 On 04-February-16			Bond Future	9.44	97.4352	97.0073	97.4352	57,883.00
04/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	842	1	1	1	0.00
04/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	2476	3	2	3	0.00
04/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	2976	3	3	3	0.00
04/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	890	1	1	1	0.00
04/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	866	1	1	1	0.00
04/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	2352	2	2	2	75.00
04/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	5153	5	5	5	0.00
04/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	5075	5	5	5	0.00
04/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	5231	5	5	5	0.00
04/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	1919	2	2	2	75.00
04/12/2015	R248 On 05-May-16			Bond Future	9.49	94.6874	94.2506	94.6874	0.00
04/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	1884	2	2	2	0.00
04/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	1915	2	2	2	0.00
04/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	1946	2	2	2	0.00
04/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	6735	6	7	6	0.00
04/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	6806	7	7	7	0.00
04/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	6664	6	7	6	0.00
04/12/2015	R248 On 04-August-16			Bond Future	9.54	96.4436	95.9984	96.4436	0.00
04/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	3548	4	4	4	0.00
04/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	3509	4	4	4	0.00
04/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	3587	4	4	4	0.00
04/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	6266	6	6	6	0.00
04/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	6324	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	6383	6	6	6	0.00