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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2015	2025 On 05-February-15			Bond Future	118.00	117.8498	117.9956	117.8498	16.00
02/02/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2025 On 05-February-15	118.99	Put	Bond Future	994	1	994	1	0.00
02/02/2015	2025 On 05-February-15	119.01	Put	Bond Future	1014	1	1014	1	0.00
02/02/2015	2025 On 05-February-15	119.00	Put	Bond Future	1004	1	1004	1	0.00
02/02/2015	2025 On 07-May-15			Bond Future	119.84	119.6987	119.8438	119.6987	16.00
02/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1156	1	1156	1	0.00
02/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1166	1	1166	1	0.00
02/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1146	1	1146	1	0.00
02/02/2015	2025 On 06-August-15			Bond Future	120.71	121.6977	120.7059	121.6977	0.00
02/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	1	0	1	0.00
02/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	1	0	1	0.00
02/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	1	0	1	0.00
02/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	294	0	294	0	0.00
02/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	304	0	304	0	0.00
02/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	284	0	284	0	0.00
02/02/2015	2030 On 05-February-15			Bond Future	7.51	104.9220	7.5122	104.9220	1,918.00
02/02/2015	2030 On 05-February-15	9.25	Call	Bond Future	14365	15	14365	15	0.00
02/02/2015	2030 On 05-February-15	9.24	Call	Bond Future	14291	15	14291	15	0.00
02/02/2015	2030 On 05-February-15	9.26	Call	Bond Future	14440	15	14440	15	0.00
02/02/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 07-May-15			Bond Future	7.55	106.5594	7.5484	106.5594	5,625.00
02/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	10196	11	10196	11	0.00
02/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	10118	10	10118	10	0.00
02/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	10039	10	10039	10	0.00
02/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 07-May-15	8.76	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
02/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 06-August-15			Bond Future	7.57	104.3559	7.5725	104.3559	0.00
02/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	1479	2	1479	2	0.00
02/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	1654	2	1654	2	0.00
02/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	1567	2	1567	2	0.00
02/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 05-February-15			Bond Future	7.69	108.6483	7.6874	108.6483	15.00
02/02/2015	2032 On 05-February-15	8.51	Call	Bond Future	7634	8	7634	8	0.00
02/02/2015	2032 On 05-February-15	8.50	Call	Bond Future	7546	8	7546	8	0.00
02/02/2015	2032 On 05-February-15	8.49	Call	Bond Future	7458	8	7458	8	0.00
02/02/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 07-May-15			Bond Future	7.72	106.1892	7.7248	106.1892	15.00
02/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	7217	8	7217	8	0.00
02/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	7042	7	7042	7	0.00
02/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	7130	7	7130	7	0.00
02/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 06-August-15			Bond Future	7.75	107.9891	7.7502	107.9891	0.00
02/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	6921	7	6921	7	0.00
02/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	6835	7	6835	7	0.00
02/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	6748	7	6748	7	0.00
02/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 05-November-15			Bond Future	7.76	105.7439	7.7634	105.7439	0.00
02/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	2209	3	2209	3	0.00
02/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	2117	2	2117	2	0.00
02/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	2301	3	2301	3	0.00
02/02/2015	2032 On 05-November-15	8.00	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
02/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 05-February-15			Bond Future	7.77	108.2251	7.7722	108.2251	21,746.00
02/02/2015	2037 On 05-February-15	9.50	Call	Bond Future	16768	17	16768	17	0.00
02/02/2015	2037 On 05-February-15	9.51	Call	Bond Future	16853	17	16853	17	0.00
02/02/2015	2037 On 05-February-15	9.49	Call	Bond Future	16683	17	16683	17	0.00
02/02/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 07-May-15			Bond Future	7.81	109.9140	7.8093	109.9140	32,860.00
02/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	11816	12	11816	12	0.00
02/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	11998	12	11998	12	0.00
02/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	11907	12	11907	12	0.00
02/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 06-August-15			Bond Future	7.84	107.5169	7.8363	107.5169	0.00
02/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	9246	10	9246	10	0.00
02/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	9152	10	9152	10	0.00
02/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	9341	10	9341	10	0.00
02/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 05-November-15			Bond Future	7.85	109.4224	7.8490	109.4224	0.00
02/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	1504	2	1504	2	0.00
02/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	1609	2	1609	2	0.00
02/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	1714	2	1714	2	0.00
02/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 05-February-15			Bond Future	124.03	124.0457	124.0314	124.0457	480.00
02/02/2015	2038 On 05-February-15	123.01	Call	Bond Future	1021	1	1021	1	0.00
02/02/2015	2038 On 05-February-15	123.00	Call	Bond Future	1031	1	1031	1	0.00
02/02/2015	2038 On 05-February-15	122.99	Call	Bond Future	1041	1	1041	1	0.00

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02/02/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 07-May-15			Bond Future	125.97	125.9919	125.9741	125.9919	3,261.00
02/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1026	1	1026	1	0.00
02/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1036	1	1036	1	0.00
02/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1016	1	1016	1	0.00
02/02/2015	2038 On 06-August-15			Bond Future	126.79	128.0932	126.7935	128.0932	0.00
02/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1197	0	1197	0	0.00
02/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1217	0	1217	0	0.00
02/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1207	0	1207	0	0.00
02/02/2015	2044 On 05-February-15			Bond Future	7.86	110.6860	7.8572	110.6860	100.00
02/02/2015	2044 On 05-February-15	9.01	Call	Bond Future	12807	13	12807	13	0.00
02/02/2015	2044 On 05-February-15	9.00	Call	Bond Future	12707	13	12707	13	0.00
02/02/2015	2044 On 05-February-15	8.99	Call	Bond Future	12606	13	12606	13	0.00
02/02/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 07-May-15			Bond Future	7.89	112.4134	7.8931	112.4134	9,492.00
02/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	12341	13	12341	13	0.00
02/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	12140	12	12140	12	0.00
02/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	12241	13	12241	13	0.00
02/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 06-August-15			Bond Future	7.92	109.9332	7.9198	109.9332	0.00
02/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	9231	10	9231	10	0.00
02/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	9439	10	9439	10	0.00

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02/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	9335	10	9335	10	0.00
02/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 05-November-15			Bond Future	7.93	111.8817	7.9332	111.8817	0.00
02/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	3596	4	3596	4	0.00
02/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	3710	4	3710	4	0.00
02/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	3824	4	3824	4	0.00
02/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 05-February-15			Bond Future	126.49	126.5041	126.4895	126.5041	5,740.00
02/02/2015	2046 On 05-February-15	123.99	Call	Bond Future	2499	3	2499	3	0.00
02/02/2015	2046 On 05-February-15	124.01	Call	Bond Future	2479	2	2479	2	0.00
02/02/2015	2046 On 05-February-15	124.00	Call	Bond Future	2489	3	2489	3	0.00
02/02/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 07-May-15			Bond Future	127.11	127.1203	127.1099	127.1203	5,889.00
02/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	100	0	100	0	0.00
02/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	110	0	110	0	0.00
02/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	120	0	120	0	0.00
02/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 06-August-15			Bond Future	129.27	129.2840	129.2718	129.2840	0.00
02/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	262	0	262	0	0.00
02/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	282	0	282	0	0.00
02/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	272	0	272	0	0.00
02/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 05-February-15			Bond Future	134.01	134.0227	134.0075	134.0227	2,177.00
02/02/2015	2050 On 05-February-15	129.99	Call	Bond Future	4018	4	4018	4	0.00

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02/02/2015	2050 On 05-February-15	130.01	Call	Bond Future	3998	4	3998	4	0.00
02/02/2015	2050 On 05-February-15	130.00	Call	Bond Future	4008	4	4008	4	0.00
02/02/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 07-May-15			Bond Future	136.11	136.1256	136.1066	136.1256	2,753.00
02/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	1097	1	1097	1	0.00
02/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	1117	1	1117	1	0.00
02/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	1107	1	1107	1	0.00
02/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 06-August-15			Bond Future	136.95	136.9558	136.9487	136.9558	0.00
02/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	41	0	41	0	0.00
02/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	51	0	51	0	0.00
02/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	61	0	61	0	0.00
02/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	AL12 On 05-February-15			Index Future	583.31	585.1590	583.3070	585.1590	0.00
02/02/2015	AL12 On 07-May-15			Index Future	592.39	594.2910	592.3900	594.2910	0.00
02/02/2015	AL37 On 05-February-15			Index Future	461.73	462.7080	461.7250	462.7080	4.00
02/02/2015	AL37 On 07-May-15			Index Future	468.92	469.9290	468.9150	469.9290	116.00
02/02/2015	AL37 On 06-August-15			Index Future	476.76	477.8070	476.7630	477.8070	0.00
02/02/2015	AL7T On 05-February-15			Index Future	559.91	561.5800	559.9090	561.5800	2.00
02/02/2015	AL7T On 07-May-15			Index Future	568.63	570.3430	568.6290	570.3430	3.00
02/02/2015	AL7T On 06-August-15			Index Future	578.15	579.9050	578.1450	579.9050	0.00
02/02/2015	ALBI On 05-February-15			Index Future	511.27	512.5940	511.2660	512.5940	98.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2015	ALBI On 07-May-15			Index Future	519.23	520.5940	519.2280	520.5940	609.00
02/02/2015	ALBI On 06-August-15			Index Future	527.92	529.3210	527.9180	529.3210	0.00
02/02/2015	ALBI On 05-November-15			Index Future	537.33	538.7780	537.3340	538.7780	0.00
02/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	CES1 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
02/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/02/2015	EL28 On 05-February-15			Bond Future	123.04	123.0549	123.0418	123.0549	0.00
02/02/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2948	3	2948	3	0.00
02/02/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2968	3	2968	3	0.00
02/02/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2958	3	2958	3	0.00
02/02/2015	EL28 On 07-May-15			Bond Future	123.47	123.4760	123.4694	123.4760	0.00
02/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1531	2	1531	2	0.00
02/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1541	2	1541	2	0.00
02/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1521	2	1521	2	0.00
02/02/2015	EL28 On 06-August-15			Bond Future	125.57	125.5781	125.5694	125.5781	0.00
02/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	559	1	559	1	0.00
02/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	569	1	569	1	0.00
02/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	579	1	579	1	0.00
02/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 05-February-15			Bond Future	8.61	93.1123	8.6137	93.1123	6,576.00
02/02/2015	ES33 On 05-February-15	10.01	Call	Bond Future	10763	11	10763	11	0.00
02/02/2015	ES33 On 05-February-15	10.00	Call	Bond Future	10693	11	10693	11	0.00
02/02/2015	ES33 On 05-February-15	9.99	Call	Bond Future	10623	11	10623	11	0.00
02/02/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 07-May-15			Bond Future	8.67	90.7781	8.6743	90.7781	6,576.00
02/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	8440	9	8440	9	0.00
02/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	8296	9	8296	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
02/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	8368	9	8368	9	0.00
02/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 06-August-15			Bond Future	8.72	92.3166	8.7236	92.3166	0.00
02/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	6832	7	6832	7	0.00
02/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	6759	7	6759	7	0.00
02/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	6905	7	6905	7	0.00
02/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 05-November-15			Bond Future	8.76	90.1612	8.7623	90.1612	0.00
02/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	1915	2	1915	2	0.00
02/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	1836	2	1836	2	0.00
02/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	1994	2	1994	2	0.00
02/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	GOVI On 05-February-15			GOVI	506.37	507.6320	506.3690	507.6320	216.00
02/02/2015	GOVI On 05-February-15	459.99	Call	GOVI	463790	48	463790	48	0.00
02/02/2015	GOVI On 05-February-15	460.00	Call	GOVI	463690	48	463690	48	0.00
02/02/2015	GOVI On 05-February-15	460.01	Call	GOVI	463590	48	463590	48	0.00
02/02/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 07-May-15			GOVI	514.25	515.5540	514.2540	515.5540	299.00
02/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	642640	66	642640	66	0.00
02/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	642540	66	642540	66	0.00
02/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	642440	66	642440	66	0.00
02/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 06-August-15			GOVI	522.86	524.1970	522.8610	524.1970	29.00
02/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	228610	24	228610	24	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
02/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	228510	24	228510	24	0.00
02/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	228710	24	228710	24	0.00
02/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 05-November-15			GOVI	532.19	533.5620	532.1870	533.5620	0.00
02/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	21770	4	21770	4	0.00
02/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	21870	4	21870	4	0.00
02/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	21970	4	21970	4	0.00
02/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	0	0	0	0	0.00
02/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	0	0	0	0	0.00
02/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/02/2015	IGOV On 05-February-15			Index Future	223.33	223.3660	223.3320	223.3660	445.00
02/02/2015	IGOV On 07-May-15			Index Future	226.83	226.8700	226.8290	226.8700	731.00
02/02/2015	IGOV On 06-August-15			Index Future	230.64	230.6910	230.6430	230.6910	0.00
02/02/2015	IGOV On 05-November-15			Index Future	234.78	234.8300	234.7750	234.8300	0.00
02/02/2015	ILBI On 05-February-15			Index Future	604.86	604.8780	604.8600	604.8780	159.00
02/02/2015	ILBI On 07-May-15			Index Future	614.61	614.6320	614.6060	614.6320	0.00
02/02/2015	ILBI On 06-August-15			Index Future	624.78	624.8110	624.7830	624.8110	0.00
02/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.10	93.9100	6.1000	93.9100	0.00
02/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.06	93.9700	6.0600	93.9700	2,850.00
02/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.02	94.0100	6.0200	94.0100	0.00
02/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.99	94.0400	5.9900	94.0400	0.00
02/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.98	94.0400	5.9800	94.0400	5,000.00
02/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.98	94.0500	5.9800	94.0500	0.00
02/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.00	94.0400	6.0000	94.0400	0.00
02/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.08	93.9800	6.0800	93.9800	0.00
02/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.20	93.8800	6.2000	93.8800	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
02/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.31	93.7600	6.3100	93.7600	0.00
02/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.44	93.6300	6.4400	93.6300	0.00
02/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.54	93.5300	6.5400	93.5300	0.00
02/02/2015	R023 On 05-February-15			Bond Future	6.91	108.9686	6.9120	108.9686	6,873.00
02/02/2015	R023 On 05-February-15	8.75	Call	Bond Future	10802	11	10802	11	0.00
02/02/2015	R023 On 05-February-15	8.74	Call	Bond Future	10747	11	10747	11	0.00
02/02/2015	R023 On 05-February-15	8.76	Call	Bond Future	10857	11	10857	11	0.00
02/02/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R023 On 07-May-15			Bond Future	6.94	106.7456	6.9365	106.7456	7,963.00
02/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	7073	7	7073	7	0.00
02/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	7184	8	7184	8	0.00
02/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	7129	8	7129	8	0.00
02/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	11	0	11	0	0.00
02/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	11	0	11	0	0.00
02/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	12	0	12	0	0.00
02/02/2015	R023 On 06-August-15			Bond Future	6.94	108.5543	6.9412	108.5543	0.00
02/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	7479	8	7479	8	0.00
02/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	11802	12	11802	12	0.00
02/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	7531	8	7531	8	0.00
02/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	7583	8	7583	8	0.00
02/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	71	0	71	0	0.00
02/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	67	0	67	0	0.00
02/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	69	0	69	0	0.00
02/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	3	0	3	0	911.00
02/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
02/02/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
02/02/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
02/02/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
02/02/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R186 On 05-February-15			Bond Future	7.16	128.1979	7.1620	128.1979	18,492.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2015	R186 On 05-February-15	8.75	Call	Bond Future	13624	14	13624	14	0.00
02/02/2015	R186 On 05-February-15	8.76	Call	Bond Future	13703	14	13703	14	0.00
02/02/2015	R186 On 05-February-15	9.00	Call	Bond Future	15582	16	15582	16	0.00
02/02/2015	R186 On 05-February-15	8.74	Call	Bond Future	13544	14	13544	14	0.00
02/02/2015	R186 On 05-February-15	8.45	Call	Bond Future	11210	12	11210	12	0.00
02/02/2015	R186 On 05-February-15	8.50	Call	Bond Future	11618	12	11618	12	0.00
02/02/2015	R186 On 05-February-15	8.00	Call	Bond Future	7455	8	7455	8	0.00
02/02/2015	R186 On 05-February-15	8.05	Call	Bond Future	7880	8	7880	8	0.00
02/02/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
02/02/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
02/02/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
02/02/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R186 On 07-May-15			Bond Future	7.19	130.1985	7.1924	130.1985	27,653.00
02/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	9196	10	9196	10	0.00
02/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	3000	3	3000	3	0.00
02/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	3612	4	3612	4	0.00
02/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	9275	10	9275	10	0.00
02/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	5700	6	5700	6	0.00
02/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	9116	9	9116	9	0.00
02/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	3300	4	3300	4	0.00
02/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	1131	1	1131	1	4,350.00
02/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	57	0	57	0	0.00
02/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	54	0	54	0	0.00
02/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	856	1	856	1	4,350.00
02/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	60	0	60	0	0.00
02/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	986	1	986	1	4,400.00
02/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	335	0	335	0	300.00
02/02/2015	R186 On 06-August-15			Bond Future	7.21	127.1053	7.2071	127.1053	0.00
02/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	7378	8	7378	8	0.00
02/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	7448	8	7448	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
02/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	7308	8	7308	8	0.00
02/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	13999	14	13999	14	0.00
02/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	572	1	572	1	0.00
02/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	546	1	546	1	0.00
02/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	40	0	40	0	2,500.00
02/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	560	1	560	1	0.00
02/02/2015	R186 On 05-November-15			Bond Future	7.21	129.3571	7.2051	129.3571	0.00
02/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	9251	10	9251	10	0.00
02/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	9387	10	9387	10	0.00
02/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	9319	10	9319	10	0.00
02/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	14610	15	14610	15	0.00
02/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	579	1	579	1	0.00
02/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	103	0	103	0	2,600.00
02/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	567	1	567	1	0.00
02/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	591	1	591	1	0.00
02/02/2015	R197 On 05-February-15			Bond Future	286.04	286.0692	286.0350	286.0692	0.00
02/02/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 05-February-15	289.00	Put	Bond Future	2965	3	2965	3	0.00
02/02/2015	R197 On 05-February-15	289.01	Put	Bond Future	2975	3	2975	3	0.00
02/02/2015	R197 On 05-February-15	288.99	Put	Bond Future	2955	3	2955	3	0.00
02/02/2015	R197 On 07-May-15			Bond Future	290.52	290.5573	290.5154	290.5573	888.00
02/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3495	3	3495	3	0.00
02/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3485	3	3485	3	0.00
02/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3475	3	3475	3	0.00
02/02/2015	R197 On 06-August-15			Bond Future	289.35	289.3495	289.3492	289.3495	0.00
02/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	1339	1	1339	1	0.00
02/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	1349	1	1349	1	0.00
02/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	1359	1	1359	1	0.00
02/02/2015	R197 On 06-August-15	288.00	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
02/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 05-February-15			Bond Future	235.83	235.8613	235.8333	235.8613	58.00
02/02/2015	R202 On 05-February-15	232.99	Call	Bond Future	2843	3	2843	3	0.00
02/02/2015	R202 On 05-February-15	233.01	Call	Bond Future	2823	3	2823	3	0.00
02/02/2015	R202 On 05-February-15	233.00	Call	Bond Future	2833	3	2833	3	0.00
02/02/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 07-May-15			Bond Future	239.53	239.5617	239.5271	239.5617	50,926.00
02/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	1027	1	1027	1	0.00
02/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	1037	1	1037	1	0.00
02/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	1017	1	1017	1	0.00
02/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 06-August-15			Bond Future	240.36	240.3708	240.3568	240.3708	0.00
02/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	347	0	347	0	0.00
02/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	367	0	367	0	0.00
02/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	357	0	357	0	0.00
02/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R203 On 05-February-15			Bond Future	6.29	108.1014	6.2864	108.1014	9,989.00
02/02/2015	R203 On 05-February-15	7.69	Call	Bond Future	3337	3	3337	3	55.00
02/02/2015	R203 On 05-February-15	8.35	Call	Bond Future	4860	5	4860	5	0.00
02/02/2015	R203 On 05-February-15	8.34	Call	Bond Future	4838	5	4838	5	0.00
02/02/2015	R203 On 05-February-15	8.36	Call	Bond Future	4883	5	4883	5	0.00
02/02/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R203 On 07-May-15			Bond Future	6.28	105.6224	6.2836	105.6224	4,964.00
02/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	2111	2	2111	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	2132	2	2132	2	0.00
02/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	2090	2	2090	2	0.00
02/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	6	0	6	0	0.00
02/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	6	0	6	0	0.00
02/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	6	0	6	0	0.00
02/02/2015	R203 On 06-August-15			Bond Future	6.21	107.4124	6.2121	107.4124	0.00
02/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	1190	1	1190	1	0.00
02/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	1206	1	1206	1	0.00
02/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	1222	1	1222	1	0.00
02/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	145	0	145	0	0.00
02/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	142	0	142	0	0.00
02/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	149	0	149	0	0.00
02/02/2015	R203 On 05-November-15			Bond Future	6.06	105.1451	6.0625	105.1451	0.00
02/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	463	1	463	1	0.00
02/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	481	1	481	1	0.00
02/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	472	1	472	1	0.00
02/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	582	1	582	1	0.00
02/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	591	1	591	1	0.00
02/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	573	1	573	1	0.00
02/02/2015	R204 On 05-February-15			Bond Future	6.48	106.3942	6.4816	106.3942	7,797.00
02/02/2015	R204 On 05-February-15	8.25	Call	Bond Future	5928	6	5928	6	0.00
02/02/2015	R204 On 05-February-15	8.26	Call	Bond Future	5961	6	5961	6	0.00
02/02/2015	R204 On 05-February-15	8.24	Call	Bond Future	5896	6	5896	6	0.00
02/02/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R204 On 07-May-15			Bond Future	6.50	108.0546	6.4977	108.0546	8,932.00
02/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	3191	3	3191	3	0.00
02/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	3252	3	3252	3	0.00
02/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	3222	3	3222	3	0.00
02/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	11	0	11	0	0.00
02/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	10	0	10	0	0.00
02/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	10	0	10	0	0.00
02/02/2015	R204 On 06-August-15			Bond Future	6.47	105.8478	6.4740	105.8478	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
02/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	5724	6	5724	6	0.00
02/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	3815	4	3815	4	0.00
02/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	3871	4	3871	4	0.00
02/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	3843	4	3843	4	0.00
02/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	2	0	699.00
02/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	27	0	27	0	0.00
02/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	28	0	28	0	0.00
02/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	26	0	26	0	0.00
02/02/2015	R204 On 05-November-15			Bond Future	6.40	107.7228	6.4036	107.7228	0.00
02/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	724	1	724	1	0.00
02/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	736	1	736	1	0.00
02/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	711	1	711	1	0.00
02/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1148	1	1148	1	0.00
02/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1164	1	1164	1	0.00
02/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1180	1	1180	1	0.00
02/02/2015	R207 On 05-February-15			Bond Future	6.62	103.3710	6.6169	103.3710	15,242.00
02/02/2015	R207 On 05-February-15	8.51	Call	Bond Future	7615	8	7615	8	0.00
02/02/2015	R207 On 05-February-15	8.50	Call	Bond Future	7577	8	7577	8	0.00
02/02/2015	R207 On 05-February-15	8.49	Call	Bond Future	7538	8	7538	8	0.00
02/02/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R207 On 07-May-15			Bond Future	6.64	104.9842	6.6404	104.9842	26,987.00
02/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	6236	6	6236	6	0.00
02/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	4283	5	4283	5	66.00
02/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	6274	7	6274	7	0.00
02/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	6199	6	6199	6	0.00
02/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	10	0	10	0	0.00
02/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R207 On 06-August-15			Bond Future	6.63	103.1195	6.6332	103.1195	0.00
02/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	4207	4	4207	4	0.00
02/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	4276	5	4276	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
02/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	4242	4	4242	4	0.00
02/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	3271	3	3271	3	70.00
02/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	68	0	68	0	0.00
02/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	66	0	66	0	0.00
02/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	64	0	64	0	0.00
02/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	159	0	159	0	0.00
02/02/2015	R207 On 05-November-15			Bond Future	6.59	104.9463	6.5879	104.9463	0.00
02/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	4256	4	4256	4	0.00
02/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	4318	5	4318	5	0.00
02/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	4287	5	4287	5	0.00
02/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	3313	4	3313	4	53.00
02/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	147	0	147	0	0.00
02/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	290	0	290	0	0.00
02/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	140	0	140	0	0.00
02/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	143	0	143	0	0.00
02/02/2015	R208 On 05-February-15			Bond Future	6.75	102.7434	6.7468	102.7434	14,724.00
02/02/2015	R208 On 05-February-15	8.49	Call	Bond Future	8207	8	8207	8	0.00
02/02/2015	R208 On 05-February-15	8.51	Call	Bond Future	8297	9	8297	9	0.00
02/02/2015	R208 On 05-February-15	8.50	Call	Bond Future	8252	9	8252	9	0.00
02/02/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R208 On 07-May-15			Bond Future	6.77	100.9474	6.7701	100.9474	56,730.00
02/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	5645	6	5645	6	0.00
02/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	5733	6	5733	6	0.00
02/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	5689	6	5689	6	0.00
02/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	7	0	7	0	0.00
02/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	6	0	6	0	0.00
02/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	6	0	6	0	0.00
02/02/2015	R208 On 06-August-15			Bond Future	6.77	102.6584	6.7689	102.6584	0.00
02/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	5556	6	5556	6	0.00
02/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	5514	6	5514	6	0.00
02/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	5597	6	5597	6	0.00
02/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	9079	9	9079	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
02/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	2	0	2	0	198.00
02/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	62	0	62	0	0.00
02/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	60	0	60	0	0.00
02/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	58	0	58	0	0.00
02/02/2015	R208 On 05-November-15			Bond Future	6.74	101.0744	6.7421	101.0744	0.00
02/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	7438	8	7438	8	0.00
02/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	4632	5	4632	5	0.00
02/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	4669	5	4669	5	0.00
02/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	4596	5	4596	5	0.00
02/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	40	0	40	0	2,200.00
02/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	258	0	258	0	0.00
02/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	253	0	253	0	0.00
02/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	264	0	264	0	0.00
02/02/2015	R209 On 05-February-15			Bond Future	7.72	87.4167	7.7171	87.4167	11,690.00
02/02/2015	R209 On 05-February-15	9.26	Call	Bond Future	12536	13	12536	13	0.00
02/02/2015	R209 On 05-February-15	9.25	Call	Bond Future	12464	13	12464	13	0.00
02/02/2015	R209 On 05-February-15	9.00	Call	Bond Future	10630	11	10630	11	0.00
02/02/2015	R209 On 05-February-15	9.24	Call	Bond Future	12392	13	12392	13	0.00
02/02/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R209 On 07-May-15			Bond Future	7.75	85.6334	7.7499	85.6334	4,783.00
02/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	10412	11	10412	11	0.00
02/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	10340	11	10340	11	0.00
02/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	10267	11	10267	11	0.00
02/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	41	0	41	0	0.00
02/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	43	0	43	0	0.00
02/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	39	0	39	0	0.00
02/02/2015	R209 On 06-August-15			Bond Future	7.77	87.0848	7.7722	87.0848	0.00
02/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	16347	17	16347	17	0.00
02/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	10323	11	10323	11	0.00
02/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	10391	11	10391	11	0.00
02/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	10255	11	10255	11	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
02/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	258	0	258	0	0.00
02/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	20	0	20	0	2,914.00
02/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	251	0	251	0	0.00
02/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	264	0	264	0	0.00
02/02/2015	R209 On 05-November-15			Bond Future	7.78	85.4772	7.7840	85.4772	0.00
02/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	4480	5	4480	5	0.00
02/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	4582	5	4582	5	0.00
02/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	4531	5	4531	5	0.00
02/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	2628	3	2628	3	0.00
02/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	2592	2	2592	2	0.00
02/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	2663	3	2663	3	0.00
02/02/2015	R210 On 05-February-15			Bond Future	175.88	175.8997	175.8788	175.8997	0.00
02/02/2015	R210 On 05-February-15	175.01	Call	Bond Future	869	1	869	1	0.00
02/02/2015	R210 On 05-February-15	174.99	Call	Bond Future	889	1	889	1	0.00
02/02/2015	R210 On 05-February-15	175.00	Call	Bond Future	879	1	879	1	0.00
02/02/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 07-May-15			Bond Future	176.57	176.5846	176.5709	176.5846	618.00
02/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	429	0	429	0	0.00
02/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	439	0	439	0	0.00
02/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	419	0	419	0	0.00
02/02/2015	R210 On 06-August-15			Bond Future	179.57	179.5904	179.5738	179.5904	0.00
02/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	584	1	584	1	0.00
02/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	564	1	564	1	0.00
02/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	574	1	574	1	0.00
02/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 05-February-15			Bond Future	130.34	130.3533	130.3368	130.3533	0.00
02/02/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 05-February-15	133.00	Put	Bond Future	2663	3	2663	3	0.00
02/02/2015	R211 On 05-February-15	133.01	Put	Bond Future	2673	3	2673	3	0.00
02/02/2015	R211 On 05-February-15	132.99	Put	Bond Future	2653	3	2653	3	0.00
02/02/2015	R211 On 07-May-15			Bond Future	132.38	132.3984	132.3783	132.3984	1,120.00
02/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2622	3	2622	3	0.00
02/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2632	3	2632	3	0.00
02/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2612	3	2612	3	0.00
02/02/2015	R211 On 06-August-15			Bond Future	133.00	134.5987	132.9972	134.5987	0.00
02/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2003	0	2003	0	0.00
02/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	1993	0	1993	0	0.00
02/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2013	0	2013	0	0.00
02/02/2015	R212 On 05-February-15			Bond Future	136.01	136.0249	136.0089	136.0249	1,621.00
02/02/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R212 On 05-February-15	137.99	Put	Bond Future	1981	2	1981	2	0.00
02/02/2015	R212 On 05-February-15	138.00	Put	Bond Future	1991	2	1991	2	0.00
02/02/2015	R212 On 05-February-15	138.01	Put	Bond Future	2001	2	2001	2	0.00
02/02/2015	R212 On 07-May-15			Bond Future	138.14	138.1590	138.1391	138.1590	1,190.00
02/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2861	3	2861	3	0.00
02/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2871	3	2871	3	0.00
02/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2851	3	2851	3	0.00
02/02/2015	R212 On 06-August-15			Bond Future	138.70	140.4522	138.6966	140.4522	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
02/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0		0	0	0	0.00
02/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0		0	0	0	0.00
02/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0		0	0	0	0.00
02/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2293		1	2293	1	0.00
02/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2303		1	2303	1	0.00
02/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2313		1	2313	1	0.00
02/02/2015	R213 On 05-February-15			Bond Future	7.56		98.3227	7.5572	98.3227	15,818.00
02/02/2015	R213 On 05-February-15	9.24	Call	Bond Future	13424		14	13424	14	0.00
02/02/2015	R213 On 05-February-15	9.26	Call	Bond Future	13567		14	13567	14	0.00
02/02/2015	R213 On 05-February-15	9.25	Call	Bond Future	13496		14	13496	14	0.00
02/02/2015	R213 On 05-February-15	9.25	Put	Bond Future	0		0	0	0	0.00
02/02/2015	R213 On 05-February-15	9.26	Put	Bond Future	0		0	0	0	0.00
02/02/2015	R213 On 05-February-15	9.24	Put	Bond Future	0		0	0	0	0.00
02/02/2015	R213 On 07-May-15			Bond Future	7.59		96.3133	7.5897	96.3133	2,293.00
02/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	9433		10	9433	10	0.00
02/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	9580		10	9580	10	0.00
02/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	9507		10	9507	10	0.00
02/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	47		0	47	0	0.00
02/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	50		0	50	0	0.00
02/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	45		0	45	0	0.00
02/02/2015	R213 On 06-August-15			Bond Future	7.61		97.9452	7.6103	97.9452	0.00
02/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	7874		8	7874	8	0.00
02/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	7809		8	7809	8	0.00
02/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	7742		8	7742	8	0.00
02/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	506		0	506	0	0.00
02/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	517		0	517	0	0.00
02/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	494		0	494	0	0.00
02/02/2015	R213 On 05-November-15			Bond Future	7.62		96.1319	7.6211	96.1319	0.00
02/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	3815		4	3815	4	0.00
02/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	3910		4	3910	4	0.00
02/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	3862		4	3862	4	0.00
02/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	2801		3	2801	3	0.00
02/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	2726		3	2726	3	0.00
02/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	2763		3	2763	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
02/02/2015	R214 On 05-February-15			Bond Future	7.77	89.1419	7.7671	89.1419	9,584.00
02/02/2015	R214 On 05-February-15	9.51	Call	Bond Future	14766	15	14766	15	0.00
02/02/2015	R214 On 05-February-15	9.50	Call	Bond Future	14694	15	14694	15	0.00
02/02/2015	R214 On 05-February-15	9.49	Call	Bond Future	14621	15	14621	15	0.00
02/02/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R214 On 07-May-15			Bond Future	7.80	87.2425	7.7979	87.2425	5,983.00
02/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	11787	12	11787	12	0.00
02/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	11863	12	11863	12	0.00
02/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	11711	12	11711	12	0.00
02/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	32	0	32	0	0.00
02/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	34	0	34	0	0.00
02/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	35	0	35	0	0.00
02/02/2015	R214 On 06-August-15			Bond Future	7.82	88.7207	7.8192	88.7207	0.00
02/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	8869	9	8869	9	0.00
02/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	8939	9	8939	9	0.00
02/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	9009	9	9009	9	0.00
02/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	614	1	614	1	0.00
02/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	602	1	602	1	0.00
02/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	589	1	589	1	0.00
02/02/2015	R214 On 05-November-15			Bond Future	7.83	86.9975	7.8323	86.9975	0.00
02/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	4758	5	4758	5	0.00
02/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	4705	5	4705	5	0.00
02/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	4652	5	4652	5	0.00
02/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	3148	3	3148	3	0.00
02/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	3107	3	3107	3	0.00
02/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	3066	3	3066	3	0.00
02/02/2015	R248 On 05-February-15			Bond Future	7.85	114.8500	7.8472	114.8500	24,340.00
02/02/2015	R248 On 05-February-15	9.50	Call	Bond Future	18130	18	18130	18	0.00
02/02/2015	R248 On 05-February-15	9.51	Call	Bond Future	18224	19	18224	19	0.00
02/02/2015	R248 On 05-February-15	9.49	Call	Bond Future	18037	18	18037	18	0.00
02/02/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 05-February-15	9.50	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
02/02/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 07-May-15			Bond Future	7.88	112.2126	7.8794	112.2126	12,730.00
02/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	15304	16	15304	16	0.00
02/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	15206	16	15206	16	0.00
02/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	15402	16	15402	16	0.00
02/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 06-August-15			Bond Future	7.90	114.1140	7.9022	114.1140	0.00
02/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	9761	10	9761	10	0.00
02/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	9975	10	9975	10	0.00
02/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	9868	10	9868	10	0.00
02/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 05-November-15			Bond Future	7.92	111.7002	7.9170	111.7002	0.00
02/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	910	1	910	1	0.00
02/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	1157	1	1157	1	0.00
02/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	1034	1	1034	1	0.00
02/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
02/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00