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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
03/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	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
03/02/2015	2025 On 05-February-15			Bond Future	117.98	117.9956	117.9817	117.9956	16.00
03/02/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 05-February-15	118.99	Put	Bond Future	1008	1	1008	1	0.00
03/02/2015	2025 On 05-February-15	119.01	Put	Bond Future	1028	1	1028	1	0.00
03/02/2015	2025 On 05-February-15	119.00	Put	Bond Future	1018	1	1018	1	0.00
03/02/2015	2025 On 07-May-15			Bond Future	119.83	119.8438	119.8292	119.8438	16.00
03/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1171	1	1171	1	0.00
03/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1181	1	1181	1	0.00
03/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1161	1	1161	1	0.00
03/02/2015	2025 On 06-August-15			Bond Future	120.69	120.7059	120.6904	120.7059	0.00
03/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	310	0	310	0	0.00
03/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	320	0	320	0	0.00
03/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	300	0	300	0	0.00
03/02/2015	2030 On 05-February-15			Bond Future	7.52	104.5578	7.5218	104.5578	1,918.00
03/02/2015	2030 On 05-February-15	9.25	Call	Bond Future	14278	14	14278	14	0.00
03/02/2015	2030 On 05-February-15	9.24	Call	Bond Future	14203	14	14203	14	0.00
03/02/2015	2030 On 05-February-15	9.26	Call	Bond Future	14352	14	14352	14	0.00
03/02/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2030 On 07-May-15			Bond Future	7.56	106.1868	7.5583	106.1868	5,625.00
03/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	10107	10	10107	10	0.00
03/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	10028	10	10028	10	0.00
03/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	9950	10	9950	10	0.00
03/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	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
03/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2030 On 06-August-15			Bond Future	7.58	103.9752	7.5828	103.9752	0.00
03/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	1388	1	1388	1	0.00
03/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	1563	2	1563	2	0.00
03/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	1475	2	1475	2	0.00
03/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 05-February-15			Bond Future	7.69	108.3085	7.6919	108.3085	15.00
03/02/2015	2032 On 05-February-15	8.51	Call	Bond Future	7589	8	7589	8	0.00
03/02/2015	2032 On 05-February-15	8.50	Call	Bond Future	7501	8	7501	8	0.00
03/02/2015	2032 On 05-February-15	8.49	Call	Bond Future	7413	7	7413	7	0.00
03/02/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 07-May-15			Bond Future	7.73	105.8413	7.7295	105.8413	15.00
03/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	7171	7	7171	7	0.00
03/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	6997	7	6997	7	0.00
03/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	7084	7	7084	7	0.00
03/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 06-August-15			Bond Future	7.76	107.6335	7.7551	107.6335	0.00
03/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	6875	7	6875	7	0.00
03/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	6788	7	6788	7	0.00
03/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	6701	7	6701	7	0.00
03/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 05-November-15			Bond Future	7.77	105.3798	7.7686	105.3798	0.00
03/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	2159	2	2159	2	0.00
03/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	2067	2	2067	2	0.00
03/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	2251	2	2251	2	0.00
03/02/2015	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
03/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 05-February-15			Bond Future	7.75	107.8410	7.7518	107.8410	21,746.00
03/02/2015	2037 On 05-February-15	9.50	Call	Bond Future	16995	17	16995	17	0.00
03/02/2015	2037 On 05-February-15	9.51	Call	Bond Future	17080	17	17080	17	0.00
03/02/2015	2037 On 05-February-15	9.49	Call	Bond Future	16910	17	16910	17	0.00
03/02/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 07-May-15			Bond Future	7.79	109.5211	7.7883	109.5211	32,860.00
03/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	12046	12	12046	12	0.00
03/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	12228	12	12228	12	0.00
03/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	12137	12	12137	12	0.00
03/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 06-August-15			Bond Future	7.81	107.1153	7.8148	107.1153	0.00
03/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	9480	9	9480	9	0.00
03/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	9385	9	9385	9	0.00
03/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	9574	9	9574	9	0.00
03/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 05-November-15			Bond Future	7.83	109.0116	7.8271	109.0116	0.00
03/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	1739	2	1739	2	0.00
03/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	1845	2	1845	2	0.00
03/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	1950	2	1950	2	0.00
03/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 05-February-15			Bond Future	124.47	124.0314	124.4673	124.0314	480.00
03/02/2015	2038 On 05-February-15	123.01	Call	Bond Future	1457	1	1457	1	0.00
03/02/2015	2038 On 05-February-15	123.00	Call	Bond Future	1467	1	1467	1	0.00
03/02/2015	2038 On 05-February-15	122.99	Call	Bond Future	1477	1	1477	1	0.00

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03/02/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 07-May-15			Bond Future	126.42	125.9741	126.4165	125.9741	3,261.00
03/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	584	1	584	1	0.00
03/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	594	1	594	1	0.00
03/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	574	1	574	1	0.00
03/02/2015	2038 On 06-August-15			Bond Future	127.24	126.7935	127.2427	126.7935	0.00
03/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	747	1	747	1	0.00
03/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	767	1	767	1	0.00
03/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	757	1	757	1	0.00
03/02/2015	2044 On 05-February-15			Bond Future	7.82	110.3823	7.8217	110.3823	100.00
03/02/2015	2044 On 05-February-15	9.01	Call	Bond Future	13245	13	13245	13	0.00
03/02/2015	2044 On 05-February-15	9.00	Call	Bond Future	13145	13	13145	13	0.00
03/02/2015	2044 On 05-February-15	8.99	Call	Bond Future	13045	13	13045	13	0.00
03/02/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 07-May-15			Bond Future	7.86	112.1020	7.8567	112.1020	9,492.00
03/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	12785	12	12785	12	0.00
03/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	12585	12	12585	12	0.00
03/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	12685	12	12685	12	0.00
03/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 06-August-15			Bond Future	7.88	109.6147	7.8826	109.6147	0.00
03/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	9682	9	9682	9	0.00
03/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	9891	9	9891	9	0.00

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03/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	9787	9	9787	9	0.00
03/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 05-November-15			Bond Future	7.90	111.5551	7.8953	111.5551	0.00
03/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	4054	4	4054	4	0.00
03/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	4168	4	4168	4	0.00
03/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	4281	4	4281	4	0.00
03/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 05-February-15			Bond Future	126.47	126.4895	126.4749	126.4895	5,740.00
03/02/2015	2046 On 05-February-15	123.99	Call	Bond Future	2485	2	2485	2	0.00
03/02/2015	2046 On 05-February-15	124.01	Call	Bond Future	2465	2	2465	2	0.00
03/02/2015	2046 On 05-February-15	124.00	Call	Bond Future	2475	2	2475	2	0.00
03/02/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 07-May-15			Bond Future	127.09	127.1099	127.0947	127.1099	5,889.00
03/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	85	0	85	0	0.00
03/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	95	0	95	0	0.00
03/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	105	0	105	0	0.00
03/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 06-August-15			Bond Future	129.26	129.2718	129.2556	129.2718	0.00
03/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	246	0	246	0	0.00
03/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	266	0	266	0	0.00
03/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	256	0	256	0	0.00
03/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 05-February-15			Bond Future	134.65	134.0075	134.6534	134.0075	2,177.00
03/02/2015	2050 On 05-February-15	129.99	Call	Bond Future	4663	4	4663	4	0.00

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03/02/2015	2050 On 05-February-15	130.01	Call	Bond Future	4643	4	4643	4	0.00
03/02/2015	2050 On 05-February-15	130.00	Call	Bond Future	4653	4	4653	4	0.00
03/02/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 07-May-15			Bond Future	136.76	136.1066	136.7623	136.1066	2,753.00
03/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	1752	1	1752	1	0.00
03/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	1772	1	1772	1	0.00
03/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	1762	1	1762	1	0.00
03/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 06-August-15			Bond Future	137.61	136.9487	137.6146	136.9487	0.00
03/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	615	0	615	0	0.00
03/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	625	0	625	0	0.00
03/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	605	0	605	0	0.00
03/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	AL12 On 05-February-15			Index Future	584.03	583.3070	584.0260	583.3070	0.00
03/02/2015	AL12 On 07-May-15			Index Future	593.12	592.3900	593.1190	592.3900	0.00
03/02/2015	AL37 On 05-February-15			Index Future	461.57	461.7250	461.5710	461.7250	4.00
03/02/2015	AL37 On 07-May-15			Index Future	468.76	468.9150	468.7570	468.9150	119.00
03/02/2015	AL37 On 06-August-15			Index Future	476.60	476.7630	476.6000	476.7630	0.00
03/02/2015	AL7T On 05-February-15			Index Future	559.78	559.9090	559.7830	559.9090	2.00
03/02/2015	AL7T On 07-May-15			Index Future	568.50	568.6290	568.4980	568.6290	3.00
03/02/2015	AL7T On 06-August-15			Index Future	578.01	578.1450	578.0100	578.1450	0.00
03/02/2015	ALBI On 05-February-15			Index Future	511.43	511.2660	511.4290	511.2660	21.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	ALBI On 07-May-15			Index Future	519.39	519.2280	519.3920	519.2280	693.00
03/02/2015	ALBI On 06-August-15			Index Future	528.08	527.9180	528.0820	527.9180	0.00
03/02/2015	ALBI On 05-November-15			Index Future	537.49	537.3340	537.4930	537.3340	0.00
03/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	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
03/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/02/2015	EL28 On 05-February-15			Bond Future	123.03	123.0418	123.0286	123.0418	0.00
03/02/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2961	3	2961	3	0.00
03/02/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2981	3	2981	3	0.00
03/02/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2971	3	2971	3	0.00
03/02/2015	EL28 On 07-May-15			Bond Future	123.46	123.4694	123.4557	123.4694	0.00
03/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1544	2	1544	2	0.00
03/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1554	2	1554	2	0.00
03/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1534	2	1534	2	0.00
03/02/2015	EL28 On 06-August-15			Bond Future	125.55	125.5694	125.5549	125.5694	0.00
03/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	545	1	545	1	0.00
03/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	555	1	555	1	0.00
03/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	565	1	565	1	0.00
03/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 05-February-15			Bond Future	8.60	92.8204	8.5980	92.8204	6,576.00
03/02/2015	ES33 On 05-February-15	10.01	Call	Bond Future	10897	11	10897	11	0.00
03/02/2015	ES33 On 05-February-15	10.00	Call	Bond Future	10827	11	10827	11	0.00
03/02/2015	ES33 On 05-February-15	9.99	Call	Bond Future	10757	11	10757	11	0.00
03/02/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 07-May-15			Bond Future	8.66	90.4793	8.6581	90.4793	6,576.00
03/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	8576	8	8576	8	0.00
03/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	8431	8	8431	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	8503	8	8503	8	0.00
03/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 06-August-15			Bond Future	8.71	92.0111	8.7070	92.0111	0.00
03/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	6970	7	6970	7	0.00
03/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	6896	7	6896	7	0.00
03/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	7043	7	7043	7	0.00
03/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 05-November-15			Bond Future	8.75	89.8484	8.7454	89.8484	0.00
03/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	2054	2	2054	2	0.00
03/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	1974	2	1974	2	0.00
03/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	2133	2	2133	2	0.00
03/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	GOVI On 05-February-15			GOVI	506.39	506.3690	506.3850	506.3690	176.00
03/02/2015	GOVI On 05-February-15	459.99	Call	GOVI	463950	46	463950	46	0.00
03/02/2015	GOVI On 05-February-15	460.00	Call	GOVI	463850	46	463850	46	0.00
03/02/2015	GOVI On 05-February-15	460.01	Call	GOVI	463750	46	463750	46	0.00
03/02/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 07-May-15			GOVI	514.27	514.2540	514.2680	514.2540	337.00
03/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	642780	64	642780	64	0.00
03/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	642680	64	642680	64	0.00
03/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	642580	64	642580	64	0.00
03/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 06-August-15			GOVI	522.87	522.8610	522.8730	522.8610	29.00
03/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	228730	23	228730	23	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	228630	23	228630	23	0.00
03/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	228830	23	228830	23	0.00
03/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 05-November-15			GOVI	532.19	532.1870	532.1910	532.1870	0.00
03/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	21810	2	21810	2	0.00
03/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	21910	2	21910	2	0.00
03/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	22010	2	22010	2	0.00
03/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	0	0	0	0	0.00
03/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	0	0	0	0	0.00
03/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/02/2015	IGOV On 05-February-15			Index Future	223.68	223.3320	223.6810	223.3320	9.00
03/02/2015	IGOV On 07-May-15			Index Future	227.18	226.8290	227.1820	226.8290	1,074.00
03/02/2015	IGOV On 06-August-15			Index Future	231.00	230.6430	231.0020	230.6430	93.00
03/02/2015	IGOV On 05-November-15			Index Future	235.14	234.7750	235.1360	234.7750	0.00
03/02/2015	ILBI On 05-February-15			Index Future	605.80	604.8600	605.8010	604.8600	0.00
03/02/2015	ILBI On 07-May-15			Index Future	615.56	614.6060	615.5600	614.6060	0.00
03/02/2015	ILBI On 06-August-15			Index Future	625.75	624.7830	625.7520	624.7830	159.00
03/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.07	93.9000	6.0700	93.9000	0.00
03/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.03	93.9400	6.0300	93.9400	2,850.00
03/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.99	93.9800	5.9900	93.9800	0.00
03/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.96	94.0100	5.9600	94.0100	0.00
03/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.95	94.0200	5.9500	94.0200	5,000.00
03/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.95	94.0200	5.9500	94.0200	0.00
03/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.96	94.0000	5.9600	94.0000	0.00
03/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.05	93.9200	6.0500	93.9200	0.00
03/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.17	93.8000	6.1700	93.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
03/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.41	93.5600	6.4100	93.5600	0.00
03/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.51	93.4600	6.5100	93.4600	0.00
03/02/2015	R023 On 05-February-15			Bond Future	6.93	108.5917	6.9266	108.5917	6,873.00
03/02/2015	R023 On 05-February-15	8.75	Call	Bond Future	10710	11	10710	11	0.00
03/02/2015	R023 On 05-February-15	8.74	Call	Bond Future	10655	11	10655	11	0.00
03/02/2015	R023 On 05-February-15	8.76	Call	Bond Future	10765	11	10765	11	0.00
03/02/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R023 On 07-May-15			Bond Future	6.95	106.3602	6.9518	106.3602	7,963.00
03/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	6980	7	6980	7	0.00
03/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	7091	7	7091	7	0.00
03/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	7036	7	7036	7	0.00
03/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	12	0	12	0	0.00
03/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	11	0	11	0	0.00
03/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	12	0	12	0	0.00
03/02/2015	R023 On 06-August-15			Bond Future	6.96	108.1605	6.9573	108.1605	0.00
03/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	7386	7	7386	7	0.00
03/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	11706	12	11706	12	0.00
03/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	7438	8	7438	8	0.00
03/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	7490	8	7490	8	0.00
03/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	74	0	74	0	0.00
03/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	69	0	69	0	0.00
03/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	72	0	72	0	0.00
03/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	3	0	3	0	911.00
03/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
03/02/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
03/02/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
03/02/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
03/02/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R186 On 05-February-15			Bond Future	7.16	127.8291	7.1616	127.8291	17,952.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R186 On 05-February-15	8.75	Call	Bond Future	13627	14	13627	14	0.00
03/02/2015	R186 On 05-February-15	8.76	Call	Bond Future	13707	14	13707	14	0.00
03/02/2015	R186 On 05-February-15	9.00	Call	Bond Future	15585	16	15585	16	0.00
03/02/2015	R186 On 05-February-15	8.74	Call	Bond Future	13548	14	13548	14	0.00
03/02/2015	R186 On 05-February-15	8.45	Call	Bond Future	11214	11	11214	11	0.00
03/02/2015	R186 On 05-February-15	8.50	Call	Bond Future	11621	12	11621	12	0.00
03/02/2015	R186 On 05-February-15	8.00	Call	Bond Future	7458	7	7458	7	0.00
03/02/2015	R186 On 05-February-15	8.05	Call	Bond Future	7884	8	7884	8	0.00
03/02/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
03/02/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
03/02/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
03/02/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R186 On 07-May-15			Bond Future	7.19	129.8207	7.1920	129.8207	27,653.00
03/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	9197	9	9197	9	0.00
03/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	2992	3	2992	3	0.00
03/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	3606	4	3606	4	0.00
03/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	9277	9	9277	9	0.00
03/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	5697	6	5697	6	0.00
03/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	9118	9	9118	9	0.00
03/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	3293	3	3293	3	0.00
03/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	1120	1	1120	1	4,350.00
03/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	55	0	55	0	0.00
03/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	53	0	53	0	0.00
03/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	847	1	847	1	4,350.00
03/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	58	0	58	0	0.00
03/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	976	1	976	1	4,400.00
03/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	329	0	329	0	300.00
03/02/2015	R186 On 06-August-15			Bond Future	7.21	126.7188	7.2068	126.7188	540.00
03/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	7376	7	7376	7	0.00
03/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	7446	7	7446	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	7306	7	7306	7	0.00
03/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	14001	14	14001	14	0.00
03/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	567	1	567	1	0.00
03/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	541	1	541	1	0.00
03/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	39	0	39	0	2,500.00
03/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	555	1	555	1	0.00
03/02/2015	R186 On 05-November-15			Bond Future	7.21	128.9611	7.2051	128.9611	0.00
03/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	9248	9	9248	9	0.00
03/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	9384	9	9384	9	0.00
03/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	9316	9	9316	9	0.00
03/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	14610	15	14610	15	0.00
03/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	576	1	576	1	0.00
03/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	102	0	102	0	2,600.00
03/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	564	1	564	1	0.00
03/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	588	1	588	1	0.00
03/02/2015	R197 On 05-February-15			Bond Future	286.00	286.0350	286.0010	286.0350	0.00
03/02/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 05-February-15	289.00	Put	Bond Future	2999	3	2999	3	0.00
03/02/2015	R197 On 05-February-15	289.01	Put	Bond Future	3009	3	3009	3	0.00
03/02/2015	R197 On 05-February-15	288.99	Put	Bond Future	2989	3	2989	3	0.00
03/02/2015	R197 On 07-May-15			Bond Future	290.48	290.5154	290.4798	290.5154	888.00
03/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3530	3	3530	3	0.00
03/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3520	3	3520	3	0.00
03/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3510	3	3510	3	0.00
03/02/2015	R197 On 06-August-15			Bond Future	289.31	289.3492	289.3115	289.3492	0.00
03/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	1302	1	1302	1	0.00
03/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	1312	1	1312	1	0.00
03/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	1322	1	1322	1	0.00
03/02/2015	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
03/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 05-February-15			Bond Future	236.83	235.8333	236.8307	235.8333	58.00
03/02/2015	R202 On 05-February-15	232.99	Call	Bond Future	3841	3	3841	3	0.00
03/02/2015	R202 On 05-February-15	233.01	Call	Bond Future	3821	3	3821	3	0.00
03/02/2015	R202 On 05-February-15	233.00	Call	Bond Future	3831	3	3831	3	0.00
03/02/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 07-May-15			Bond Future	240.54	239.5271	240.5396	239.5271	50,926.00
03/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	2040	1	2040	1	0.00
03/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	2050	1	2050	1	0.00
03/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	2030	1	2030	1	0.00
03/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 06-August-15			Bond Future	241.39	240.3568	241.3852	240.3568	0.00
03/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	1375	0	1375	0	0.00
03/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	1395	0	1395	0	0.00
03/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	1385	0	1385	0	0.00
03/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R203 On 05-February-15			Bond Future	6.29	107.9919	6.2861	107.9919	9,989.00
03/02/2015	R203 On 05-February-15	7.69	Call	Bond Future	3338	3	3338	3	55.00
03/02/2015	R203 On 05-February-15	8.35	Call	Bond Future	4861	5	4861	5	0.00
03/02/2015	R203 On 05-February-15	8.34	Call	Bond Future	4838	5	4838	5	0.00
03/02/2015	R203 On 05-February-15	8.36	Call	Bond Future	4884	5	4884	5	0.00
03/02/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R203 On 07-May-15			Bond Future	6.28	105.5085	6.2834	105.5085	4,964.00
03/02/2015	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
03/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	2132	2	2132	2	0.00
03/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	2090	2	2090	2	0.00
03/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	6	0	6	0	0.00
03/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	5	0	5	0	0.00
03/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	6	0	6	0	0.00
03/02/2015	R203 On 06-August-15			Bond Future	6.21	107.2947	6.2123	107.2947	0.00
03/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	1189	1	1189	1	0.00
03/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	1205	1	1205	1	0.00
03/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	1221	1	1221	1	0.00
03/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	145	0	145	0	0.00
03/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	141	0	141	0	0.00
03/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	148	0	148	0	0.00
03/02/2015	R203 On 05-November-15			Bond Future	6.06	105.0232	6.0636	105.0232	0.00
03/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	461	0	461	0	0.00
03/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	479	0	479	0	0.00
03/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	470	0	470	0	0.00
03/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	582	1	582	1	0.00
03/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	591	1	591	1	0.00
03/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	573	1	573	1	0.00
03/02/2015	R204 On 05-February-15			Bond Future	6.49	106.2207	6.4863	106.2207	7,797.00
03/02/2015	R204 On 05-February-15	8.25	Call	Bond Future	5912	6	5912	6	0.00
03/02/2015	R204 On 05-February-15	8.26	Call	Bond Future	5944	6	5944	6	0.00
03/02/2015	R204 On 05-February-15	8.24	Call	Bond Future	5880	6	5880	6	0.00
03/02/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R204 On 07-May-15			Bond Future	6.50	107.8755	6.5029	107.8755	9,332.00
03/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	3174	3	3174	3	0.00
03/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	3235	3	3235	3	0.00
03/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	3205	3	3205	3	0.00
03/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	11	0	11	0	0.00
03/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	10	0	10	0	0.00
03/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	10	0	10	0	0.00
03/02/2015	R204 On 06-August-15			Bond Future	6.48	105.6638	6.4798	105.6638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	5706	6	5706	6	0.00
03/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	3797	4	3797	4	0.00
03/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	3854	4	3854	4	0.00
03/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	3826	4	3826	4	0.00
03/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	2	0	699.00
03/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	28	0	28	0	0.00
03/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	29	0	29	0	0.00
03/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	27	0	27	0	0.00
03/02/2015	R204 On 05-November-15			Bond Future	6.41	107.5334	6.4104	107.5334	0.00
03/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	713	1	713	1	0.00
03/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	726	1	726	1	0.00
03/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	701	1	701	1	0.00
03/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1157	1	1157	1	0.00
03/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1173	1	1173	1	0.00
03/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1189	1	1189	1	0.00
03/02/2015	R207 On 05-February-15			Bond Future	6.63	103.1395	6.6265	103.1395	15,242.00
03/02/2015	R207 On 05-February-15	8.51	Call	Bond Future	7574	8	7574	8	0.00
03/02/2015	R207 On 05-February-15	8.50	Call	Bond Future	7536	8	7536	8	0.00
03/02/2015	R207 On 05-February-15	8.49	Call	Bond Future	7498	8	7498	8	0.00
03/02/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R207 On 07-May-15			Bond Future	6.65	104.7464	6.6508	104.7464	26,987.00
03/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	6195	6	6195	6	0.00
03/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	4241	4	4241	4	66.00
03/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	6232	6	6232	6	0.00
03/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	6157	6	6157	6	0.00
03/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	10	0	10	0	0.00
03/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R207 On 06-August-15			Bond Future	6.64	102.8758	6.6444	102.8758	0.00
03/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	4166	4	4166	4	0.00
03/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	4235	4	4235	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	4200	4	4200	4	0.00
03/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	3231	3	3231	3	70.00
03/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	70	0	70	0	0.00
03/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	67	0	67	0	0.00
03/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	65	0	65	0	0.00
03/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	163	0	163	0	0.00
03/02/2015	R207 On 05-November-15			Bond Future	6.60	104.6963	6.6003	104.6963	0.00
03/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	4214	4	4214	4	0.00
03/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	4276	4	4276	4	0.00
03/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	4245	4	4245	4	0.00
03/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	3274	3	3274	3	53.00
03/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	150	0	150	0	0.00
03/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	296	0	296	0	0.00
03/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	143	0	143	0	0.00
03/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	147	0	147	0	0.00
03/02/2015	R208 On 05-February-15			Bond Future	6.76	102.4711	6.7565	102.4711	13,144.00
03/02/2015	R208 On 05-February-15	8.49	Call	Bond Future	8159	8	8159	8	0.00
03/02/2015	R208 On 05-February-15	8.51	Call	Bond Future	8249	8	8249	8	0.00
03/02/2015	R208 On 05-February-15	8.50	Call	Bond Future	8204	8	8204	8	0.00
03/02/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R208 On 07-May-15			Bond Future	6.78	100.6683	6.7804	100.6683	62,202.00
03/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	5596	6	5596	6	0.00
03/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	5684	6	5684	6	0.00
03/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	5640	6	5640	6	0.00
03/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	7	0	7	0	0.00
03/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	6	0	6	0	0.00
03/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	6	0	6	0	0.00
03/02/2015	R208 On 06-August-15			Bond Future	6.78	102.3727	6.7799	102.3727	0.00
03/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	5507	6	5507	6	0.00
03/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	5466	6	5466	6	0.00
03/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	5548	6	5548	6	0.00
03/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	9029	9	9029	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	2	0	2	0	198.00
03/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	63	0	63	0	0.00
03/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	61	0	61	0	0.00
03/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	59	0	59	0	0.00
03/02/2015	R208 On 05-November-15			Bond Future	6.75	100.7816	6.7540	100.7816	0.00
03/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	7386	7	7386	7	0.00
03/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	4585	5	4585	5	0.00
03/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	4621	5	4621	5	0.00
03/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	4548	5	4548	5	0.00
03/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	41	0	41	0	2,200.00
03/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	264	0	264	0	0.00
03/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	258	0	258	0	0.00
03/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	269	0	269	0	0.00
03/02/2015	R209 On 05-February-15			Bond Future	7.70	87.0984	7.7016	87.0984	6,505.00
03/02/2015	R209 On 05-February-15	9.26	Call	Bond Future	12677	13	12677	13	0.00
03/02/2015	R209 On 05-February-15	9.25	Call	Bond Future	12605	12	12605	12	0.00
03/02/2015	R209 On 05-February-15	9.00	Call	Bond Future	10771	11	10771	11	0.00
03/02/2015	R209 On 05-February-15	9.24	Call	Bond Future	12533	12	12533	12	0.00
03/02/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R209 On 07-May-15			Bond Future	7.73	85.3079	7.7341	85.3079	14,339.00
03/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	10552	10	10552	10	0.00
03/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	10479	10	10479	10	0.00
03/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	10406	10	10406	10	0.00
03/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	37	0	37	0	0.00
03/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	38	0	38	0	0.00
03/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	35	0	35	0	0.00
03/02/2015	R209 On 06-August-15			Bond Future	7.76	86.7524	7.7561	86.7524	0.00
03/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	16491	16	16491	16	0.00
03/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	10455	10	10455	10	0.00
03/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	10523	10	10523	10	0.00
03/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	10387	10	10387	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	245	0	245	0	0.00
03/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	18	0	18	0	2,914.00
03/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	238	0	238	0	0.00
03/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	251	0	251	0	0.00
03/02/2015	R209 On 05-November-15			Bond Future	7.77	85.1371	7.7676	85.1371	0.00
03/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	4562	4	4562	4	0.00
03/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	4665	5	4665	5	0.00
03/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	4614	5	4614	5	0.00
03/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	2564	3	2564	3	0.00
03/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	2529	3	2529	3	0.00
03/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	2599	3	2599	3	0.00
03/02/2015	R210 On 05-February-15			Bond Future	175.86	175.8788	175.8578	175.8788	0.00
03/02/2015	R210 On 05-February-15	175.01	Call	Bond Future	848	1	848	1	0.00
03/02/2015	R210 On 05-February-15	174.99	Call	Bond Future	868	1	868	1	0.00
03/02/2015	R210 On 05-February-15	175.00	Call	Bond Future	858	1	858	1	0.00
03/02/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 07-May-15			Bond Future	176.55	176.5709	176.5489	176.5709	618.00
03/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	451	0	451	0	0.00
03/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	461	0	461	0	0.00
03/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	441	0	441	0	0.00
03/02/2015	R210 On 06-August-15			Bond Future	179.55	179.5738	179.5506	179.5738	0.00
03/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	561	1	561	1	0.00
03/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	541	1	541	1	0.00
03/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	551	1	551	1	0.00
03/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 05-February-15			Bond Future	130.32	130.3368	130.3205	130.3368	0.00
03/02/2015	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
03/02/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 05-February-15	133.00	Put	Bond Future	2680	3	2680	3	0.00
03/02/2015	R211 On 05-February-15	133.01	Put	Bond Future	2690	3	2690	3	0.00
03/02/2015	R211 On 05-February-15	132.99	Put	Bond Future	2670	3	2670	3	0.00
03/02/2015	R211 On 07-May-15			Bond Future	132.36	132.3783	132.3612	132.3783	1,120.00
03/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2639	3	2639	3	0.00
03/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2649	3	2649	3	0.00
03/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2629	3	2629	3	0.00
03/02/2015	R211 On 06-August-15			Bond Future	132.98	132.9972	132.9792	132.9972	0.00
03/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2021	2	2021	2	0.00
03/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2011	2	2011	2	0.00
03/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2031	2	2031	2	0.00
03/02/2015	R212 On 05-February-15			Bond Future	136.12	136.0089	136.1227	136.0089	1,621.00
03/02/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 05-February-15	137.99	Put	Bond Future	1867	2	1867	2	0.00
03/02/2015	R212 On 05-February-15	138.00	Put	Bond Future	1877	2	1877	2	0.00
03/02/2015	R212 On 05-February-15	138.01	Put	Bond Future	1887	2	1887	2	0.00
03/02/2015	R212 On 07-May-15			Bond Future	138.25	138.1391	138.2543	138.1391	1,190.00
03/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2746	3	2746	3	0.00
03/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2756	3	2756	3	0.00
03/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2736	3	2736	3	0.00
03/02/2015	R212 On 06-August-15			Bond Future	138.81	138.6966	138.8131	138.6966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2177	2	2177	2	0.00
03/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2187	2	2187	2	0.00
03/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2197	2	2197	2	0.00
03/02/2015	R213 On 05-February-15			Bond Future	7.57	98.0146	7.5668	98.0146	12,579.00
03/02/2015	R213 On 05-February-15	9.24	Call	Bond Future	13339	13	13339	13	0.00
03/02/2015	R213 On 05-February-15	9.26	Call	Bond Future	13482	14	13482	14	0.00
03/02/2015	R213 On 05-February-15	9.25	Call	Bond Future	13411	13	13411	13	0.00
03/02/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R213 On 07-May-15			Bond Future	7.60	95.9979	7.5995	95.9979	16,356.00
03/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	9347	9	9347	9	0.00
03/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	9494	10	9494	10	0.00
03/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	9421	10	9421	10	0.00
03/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	48	0	48	0	0.00
03/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	50	0	50	0	0.00
03/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	46	0	46	0	0.00
03/02/2015	R213 On 06-August-15			Bond Future	7.62	97.6229	7.6205	97.6229	0.00
03/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	7794	8	7794	8	0.00
03/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	7728	8	7728	8	0.00
03/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	7661	8	7661	8	0.00
03/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	514	1	514	1	0.00
03/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	525	1	525	1	0.00
03/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	502	0	502	0	0.00
03/02/2015	R213 On 05-November-15			Bond Future	7.63	95.8018	7.6318	95.8018	0.00
03/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	3758	4	3758	4	0.00
03/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	3852	4	3852	4	0.00
03/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	3805	4	3805	4	0.00
03/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	2835	3	2835	3	0.00
03/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	2759	3	2759	3	0.00
03/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	2797	3	2797	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2015	R214 On 05-February-15			Bond Future	7.75	88.8490	7.7516	88.8490	5,434.00
03/02/2015	R214 On 05-February-15	9.51	Call	Bond Future	14918	15	14918	15	0.00
03/02/2015	R214 On 05-February-15	9.50	Call	Bond Future	14846	15	14846	15	0.00
03/02/2015	R214 On 05-February-15	9.49	Call	Bond Future	14773	15	14773	15	0.00
03/02/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R214 On 07-May-15			Bond Future	7.78	86.9427	7.7822	86.9427	15,537.00
03/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	11938	12	11938	12	0.00
03/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	12014	12	12014	12	0.00
03/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	11862	12	11862	12	0.00
03/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	29	0	29	0	0.00
03/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	30	0	30	0	0.00
03/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	32	0	32	0	0.00
03/02/2015	R214 On 06-August-15			Bond Future	7.80	88.4144	7.8031	88.4144	0.00
03/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	8999	9	8999	9	0.00
03/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	9070	9	9070	9	0.00
03/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	9140	9	9140	9	0.00
03/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	587	1	587	1	0.00
03/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	576	1	576	1	0.00
03/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	563	1	563	1	0.00
03/02/2015	R214 On 05-November-15			Bond Future	7.82	86.6839	7.8160	86.6839	0.00
03/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	4845	5	4845	5	0.00
03/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	4791	5	4791	5	0.00
03/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	4737	5	4737	5	0.00
03/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	3076	3	3076	3	0.00
03/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	3035	3	3035	3	0.00
03/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	2995	3	2995	3	0.00
03/02/2015	R248 On 05-February-15			Bond Future	7.81	114.5339	7.8117	114.5339	4,229.00
03/02/2015	R248 On 05-February-15	9.50	Call	Bond Future	18586	18	18586	18	0.00
03/02/2015	R248 On 05-February-15	9.51	Call	Bond Future	18680	18	18680	18	0.00
03/02/2015	R248 On 05-February-15	9.49	Call	Bond Future	18493	18	18493	18	0.00
03/02/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
03/02/2015	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
03/02/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 07-May-15			Bond Future	7.84	111.8888	7.8431	111.8888	24,409.00
03/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	15766	15	15766	15	0.00
03/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	15668	15	15668	15	0.00
03/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	15864	15	15864	15	0.00
03/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 06-August-15			Bond Future	7.87	113.7827	7.8651	113.7827	1,277.00
03/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	10231	10	10231	10	0.00
03/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	10445	10	10445	10	0.00
03/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	10338	10	10338	10	0.00
03/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 05-November-15			Bond Future	7.88	111.3606	7.8792	111.3606	0.00
03/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	1386	1	1386	1	0.00
03/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	1634	1	1634	1	0.00
03/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	1510	1	1510	1	0.00
03/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
03/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00