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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	2025 On 07-May-15			Bond Future	121.66	121.2243	121.6617	121.2243	16.00
05/05/2015	2025 On 07-May-15	120.99	Call	Bond Future	672	0	672	0	0.00
05/05/2015	2025 On 07-May-15	121.01	Call	Bond Future	652	0	652	0	0.00
05/05/2015	2025 On 07-May-15	121.00	Call	Bond Future	662	0	662	0	0.00
05/05/2015	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 06-August-15			Bond Future	122.41	121.9694	122.4123	121.9694	16.00
05/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1422	1	1422	1	0.00
05/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1402	1	1402	1	0.00
05/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1412	1	1412	1	0.00
05/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 05-November-15			Bond Future	124.43	123.9746	124.4252	123.9746	0.00
05/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1415	1	1415	1	0.00
05/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1435	1	1435	1	0.00
05/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1425	1	1425	1	0.00
05/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 07-May-15			Bond Future	8.50	98.3081	8.5031	98.3081	2,353.00
05/05/2015	2030 On 07-May-15	8.76	Call	Bond Future	2040	2	2040	2	0.00
05/05/2015	2030 On 07-May-15	8.75	Call	Bond Future	1962	2	1962	2	0.00
05/05/2015	2030 On 07-May-15	8.74	Call	Bond Future	1884	2	1884	2	0.00
05/05/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 06-August-15			Bond Future	8.57	95.8479	8.5718	95.8479	8,570.00
05/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6930	7	6930	7	0.00
05/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6756	6	6756	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6843	7	6843	7	0.00
05/05/2015	2030 On 05-November-15			Bond Future	8.63	97.4171	8.6250	97.4171	0.00
05/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	984	1	984	1	0.00
05/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	905	1	905	1	0.00
05/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1064	1	1064	1	0.00
05/05/2015	2032 On 07-May-15			Bond Future	8.60	98.1149	8.6029	98.1149	123.00
05/05/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 07-May-15	8.50	Put	Bond Future	893	1	893	1	0.00
05/05/2015	2032 On 07-May-15	8.51	Put	Bond Future	806	1	806	1	0.00
05/05/2015	2032 On 07-May-15	8.49	Put	Bond Future	981	1	981	1	0.00
05/05/2015	2032 On 06-August-15			Bond Future	8.67	99.6599	8.6679	99.6599	1,581.00
05/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1441	1	1441	1	0.00
05/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1355	1	1355	1	0.00
05/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1528	1	1528	1	0.00
05/05/2015	2032 On 05-November-15			Bond Future	8.72	97.1351	8.7226	97.1351	0.00
05/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6343	6	6343	6	0.00
05/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6435	6	6435	6	0.00
05/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6251	6	6251	6	0.00
05/05/2015	2032 On 04-February-16			Bond Future	8.77	98.8225	8.7702	98.8225	0.00
05/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	667	0	667	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	584	0	584	0	0.00
05/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	500	0	500	0	0.00
05/05/2015	2037 On 07-May-15			Bond Future	8.71	100.7121	8.7079	100.7121	1,268.00
05/05/2015	2037 On 07-May-15	9.01	Call	Bond Future	2814	3	2814	3	0.00
05/05/2015	2037 On 07-May-15	8.99	Call	Bond Future	2631	3	2631	3	0.00
05/05/2015	2037 On 07-May-15	9.00	Call	Bond Future	2722	3	2722	3	0.00
05/05/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 06-August-15			Bond Future	8.77	98.0392	8.7726	98.0392	33,585.00
05/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	213	0	213	0	0.00
05/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	118	0	118	0	0.00
05/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	307	0	307	0	0.00
05/05/2015	2037 On 05-November-15			Bond Future	8.82	99.6443	8.8233	99.6443	0.00
05/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8147	8	8147	8	0.00
05/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8252	8	8252	8	0.00
05/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8042	8	8042	8	0.00
05/05/2015	2037 On 04-February-16			Bond Future	8.87	97.1174	8.8687	97.1174	0.00
05/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1101	1	1101	1	0.00
05/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1195	1	1195	1	0.00
05/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1008	1	1008	1	0.00
05/05/2015	2038 On 07-May-15			Bond Future	131.20	130.7129	131.1956	130.7129	2,217.00
05/05/2015	2038 On 07-May-15	126.99	Call	Bond Future	4206	4	4206	4	0.00
05/05/2015	2038 On 07-May-15	127.01	Call	Bond Future	4186	4	4186	4	0.00
05/05/2015	2038 On 07-May-15	127.00	Call	Bond Future	4196	4	4196	4	0.00

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05/05/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 06-August-15			Bond Future	131.95	131.4614	131.9504	131.4614	2,814.00
05/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3960	3	3960	3	0.00
05/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3940	3	3940	3	0.00
05/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3950	3	3950	3	0.00
05/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 05-November-15			Bond Future	134.12	133.6227	134.1204	133.6227	0.00
05/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	120	0	120	0	0.00
05/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	110	0	110	0	0.00
05/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	130	0	130	0	0.00
05/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 07-May-15			Bond Future	8.76	102.6440	8.7628	102.6440	8,972.00
05/05/2015	2044 On 07-May-15	9.01	Call	Bond Future	2523	3	2523	3	0.00
05/05/2015	2044 On 07-May-15	8.99	Call	Bond Future	2323	3	2323	3	0.00
05/05/2015	2044 On 07-May-15	9.00	Call	Bond Future	2423	3	2423	3	0.00
05/05/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 06-August-15			Bond Future	8.82	99.8762	8.8243	99.8762	10,732.00
05/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	770	0	770	0	0.00
05/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	665	0	665	0	0.00
05/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	874	1	874	1	0.00
05/05/2015	2044 On 05-November-15			Bond Future	8.87	101.5115	8.8725	101.5115	0.00
05/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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05/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6705	6	6705	6	0.00
05/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6592	6	6592	6	0.00
05/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6819	6	6819	6	0.00
05/05/2015	2044 On 04-February-16			Bond Future	8.92	98.8918	8.9159	98.8918	0.00
05/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	942	1	942	1	0.00
05/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	743	1	743	1	0.00
05/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	842	1	842	1	0.00
05/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 07-May-15			Bond Future	132.03	132.0196	132.0300	132.0196	5,889.00
05/05/2015	2046 On 07-May-15	127.01	Call	Bond Future	5020	5	5020	5	0.00
05/05/2015	2046 On 07-May-15	127.00	Call	Bond Future	5030	5	5030	5	0.00
05/05/2015	2046 On 07-May-15	126.99	Call	Bond Future	5040	5	5040	5	0.00
05/05/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 06-August-15			Bond Future	134.12	134.1094	134.1186	134.1094	6,022.00
05/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	5129	5	5129	5	0.00
05/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	5109	5	5109	5	0.00
05/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	5119	5	5119	5	0.00
05/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 05-November-15			Bond Future	134.93	134.9158	134.9259	134.9158	0.00
05/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	1936	2	1936	2	0.00
05/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	1926	2	1926	2	0.00
05/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	1916	2	1916	2	0.00
05/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 07-May-15			Bond Future	143.54	142.8206	143.5417	142.8206	2,147.00
05/05/2015	2050 On 07-May-15	134.99	Call	Bond Future	8552	8	8552	8	0.00

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05/05/2015	2050 On 07-May-15	135.01	Call	Bond Future	8532	8	8532	8	0.00
05/05/2015	2050 On 07-May-15	135.00	Call	Bond Future	8542	8	8542	8	0.00
05/05/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 06-August-15			Bond Future	144.34	143.6125	144.3430	143.6125	3,395.00
05/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	7343	7	7343	7	0.00
05/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	7353	7	7353	7	0.00
05/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	7333	7	7333	7	0.00
05/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 05-November-15			Bond Future	146.72	145.9730	146.7165	145.9730	0.00
05/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	1716	1	1716	1	0.00
05/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	1726	1	1726	1	0.00
05/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	1706	1	1706	1	0.00
05/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	AL12 On 07-May-15			Index Future	542.42	544.3860	542.4230	544.3860	0.00
05/05/2015	AL37 On 07-May-15			Index Future	453.27	453.8640	453.2670	453.8640	3.00
05/05/2015	AL37 On 06-August-15			Index Future	460.32	460.9310	460.3190	460.9310	122.00
05/05/2015	AL37 On 05-November-15			Index Future	467.93	468.5460	467.9270	468.5460	0.00
05/05/2015	AL7T On 07-May-15			Index Future	535.98	537.3430	535.9750	537.3430	0.00
05/05/2015	AL7T On 06-August-15			Index Future	544.32	545.7090	544.3150	545.7090	3.00
05/05/2015	AL7T On 05-November-15			Index Future	553.31	554.7250	553.3100	554.7250	0.00
05/05/2015	ALBI On 07-May-15			Index Future	489.28	490.4890	489.2830	490.4890	75.00
05/05/2015	ALBI On 06-August-15			Index Future	496.90	498.1250	496.8960	498.1250	510.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	ALBI On 05-November-15			Index Future	505.11	506.3550	505.1070	506.3550	100.00
05/05/2015	ALBI On 04-February-16			Index Future	513.87	515.1380	513.8670	515.1380	0.00
05/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/05/2015	EL28 On 07-May-15			Bond Future	125.50	125.4888	125.4998	125.4888	0.00
05/05/2015	EL28 On 07-May-15	125.01	Call	Bond Future	490	0	490	0	0.00
05/05/2015	EL28 On 07-May-15	125.00	Call	Bond Future	500	0	500	0	0.00
05/05/2015	EL28 On 07-May-15	124.99	Call	Bond Future	510	0	510	0	0.00
05/05/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 06-August-15			Bond Future	127.49	127.4753	127.4851	127.4753	0.00
05/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2475	2	2475	2	0.00
05/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2485	2	2485	2	0.00
05/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2495	2	2495	2	0.00
05/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 05-November-15			Bond Future	128.04	128.0318	128.0424	128.0318	0.00
05/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1052	1	1052	1	0.00
05/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1042	1	1042	1	0.00
05/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1032	1	1032	1	0.00
05/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 07-May-15			Bond Future	9.63	83.2422	9.6341	83.2422	180.00
05/05/2015	ES33 On 07-May-15	9.74	Call	Bond Future	771	1	771	1	0.00
05/05/2015	ES33 On 07-May-15	9.76	Call	Bond Future	916	1	916	1	0.00
05/05/2015	ES33 On 07-May-15	9.75	Call	Bond Future	843	1	843	1	0.00
05/05/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 06-August-15			Bond Future	9.73	84.5530	9.7262	84.5530	6,396.00
05/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	992	1	992	1	0.00
05/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	919	1	919	1	0.00
05/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	845	1	845	1	0.00
05/05/2015	ES33 On 05-November-15			Bond Future	9.81	82.1488	9.8098	82.1488	0.00
05/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6082	6	6082	6	0.00
05/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6002	6	6002	6	0.00
05/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6161	6	6161	6	0.00
05/05/2015	ES33 On 04-February-16			Bond Future	9.89	83.5758	9.8895	83.5758	0.00
05/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	700	1	700	1	0.00
05/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	838	1	838	1	0.00
05/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	769	1	769	1	0.00
05/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	GOVI On 07-May-15			GOVI	485.76	486.9270	485.7600	486.9270	73.00
05/05/2015	GOVI On 07-May-15	449.99	Call	GOVI	357700	37	357700	37	0.00
05/05/2015	GOVI On 07-May-15	450.01	Call	GOVI	357500	37	357500	37	0.00
05/05/2015	GOVI On 07-May-15	450.00	Call	GOVI	357600	37	357600	37	0.00
05/05/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 06-August-15			GOVI	493.32	494.5080	493.3180	494.5080	456.00
05/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	66820	5	66820	5	0.00
05/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	66720	5	66720	5	0.00
05/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	66920	6	66920	6	0.00
05/05/2015	GOVI On 05-November-15			GOVI	501.47	502.6780	501.4700	502.6780	27.00
05/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	285300	27	285300	27	0.00
05/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	285200	27	285200	27	0.00
05/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	285400	27	285400	27	0.00
05/05/2015	GOVI On 04-February-16			GOVI	510.17	511.3970	510.1670	511.3970	0.00
05/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	18230	1	18230	1	0.00
05/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	18430	1	18430	1	0.00
05/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	18330	1	18330	1	0.00
05/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/05/2015	IGOV On 07-May-15			Index Future	230.97	230.5920	230.9690	230.5920	555.00
05/05/2015	IGOV On 06-August-15			Index Future	234.58	234.2010	234.5820	234.2010	1,080.00
05/05/2015	IGOV On 05-November-15			Index Future	238.48	238.0890	238.4770	238.0890	17.00
05/05/2015	IGOV On 04-February-16			Index Future	242.63	242.2380	242.6320	242.2380	0.00
05/05/2015	ILBI On 07-May-15			Index Future	625.84	624.8210	625.8350	624.8210	0.00
05/05/2015	ILBI On 06-August-15			Index Future	635.91	634.8860	635.9140	634.8860	159.00
05/05/2015	ILBI On 05-November-15			Index Future	646.46	645.4110	646.4550	645.4110	0.00
05/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
05/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.7900	6.2300	93.7900	5,000.00
05/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.26	93.7500	6.2600	93.7500	0.00
05/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.39	93.6400	6.3900	93.6400	0.00
05/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.42	93.6000	6.4200	93.6000	0.00
05/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4800	6.5500	93.4800	0.00
05/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.3200	6.7200	93.3200	0.00
05/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.96	93.0900	6.9600	93.0900	0.00
05/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.9000	7.1600	92.9000	0.00
05/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.7200	7.3500	92.7200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5900	7.4900	92.5900	0.00
05/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.61	92.4600	7.6100	92.4600	0.00
05/05/2015	R023 On 07-May-15			Bond Future	7.88	101.0085	7.8781	101.0085	9,487.00
05/05/2015	R023 On 07-May-15	8.14	Call	Bond Future	1485	2	1485	2	0.00
05/05/2015	R023 On 07-May-15	8.16	Call	Bond Future	1597	2	1597	2	0.00
05/05/2015	R023 On 07-May-15	8.15	Call	Bond Future	1541	2	1541	2	0.00
05/05/2015	R023 On 07-May-15	8.15	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R023 On 07-May-15	8.16	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R023 On 07-May-15	8.14	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R023 On 06-August-15			Bond Future	7.95	102.5990	7.9463	102.5990	10,246.00
05/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2376	3	2376	3	0.00
05/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6078	6	6078	6	0.00
05/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2413	3	2413	3	0.00
05/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2451	3	2451	3	0.00
05/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	760	1	760	1	0.00
05/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	726	1	726	1	0.00
05/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	743	1	743	1	0.00
05/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	71	0	71	0	911.00
05/05/2015	R023 On 05-November-15			Bond Future	8.00	100.3534	8.0035	100.3534	0.00
05/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1940	2	1940	2	0.00
05/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1995	2	1995	2	0.00
05/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1967	2	1967	2	0.00
05/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1986	2	1986	2	0.00
05/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1960	2	1960	2	0.00
05/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2013	2	2013	2	0.00
05/05/2015	R023 On 04-February-16			Bond Future	8.05	102.0962	8.0522	102.0962	0.00
05/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2250	2	2250	2	0.00
05/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2198	2	2198	2	0.00
05/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2224	2	2224	2	0.00
05/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2526	2	2526	2	0.00
05/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2499	2	2499	2	0.00
05/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2473	2	2473	2	0.00
05/05/2015	R186 On 07-May-15			Bond Future	8.08	122.3915	8.0830	122.3915	26,757.00
05/05/2015	R186 On 07-May-15	8.25	Call	Bond Future	1395	2	1395	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R186 On 07-May-15	7.40	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R186 On 07-May-15	7.45	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R186 On 07-May-15	7.80	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R186 On 07-May-15	8.00	Call	Bond Future	84	0	84	0	0.00
05/05/2015	R186 On 07-May-15	8.24	Call	Bond Future	1317	2	1317	2	0.00
05/05/2015	R186 On 07-May-15	8.05	Call	Bond Future	200	0	200	0	0.00
05/05/2015	R186 On 07-May-15	8.10	Call	Bond Future	395	1	395	1	0.00
05/05/2015	R186 On 07-May-15	8.26	Call	Bond Future	1474	2	1474	2	0.00
05/05/2015	R186 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R186 On 07-May-15	8.25	Put	Bond Future	14	0	14	0	0.00
05/05/2015	R186 On 07-May-15	7.40	Put	Bond Future	5889	6	5889	6	0.00
05/05/2015	R186 On 07-May-15	8.26	Put	Bond Future	11	0	11	0	0.00
05/05/2015	R186 On 07-May-15	7.30	Put	Bond Future	6784	6	6784	6	0.00
05/05/2015	R186 On 07-May-15	7.80	Put	Bond Future	2393	2	2393	2	0.00
05/05/2015	R186 On 07-May-15	7.45	Put	Bond Future	5444	5	5444	5	0.00
05/05/2015	R186 On 07-May-15	8.00	Put	Bond Future	780	1	780	1	4,229.00
05/05/2015	R186 On 07-May-15	8.24	Put	Bond Future	18	0	18	0	0.00
05/05/2015	R186 On 07-May-15	8.05	Put	Bond Future	476	0	476	0	4,229.00
05/05/2015	R186 On 07-May-15	8.10	Put	Bond Future	254	0	254	0	4,229.00
05/05/2015	R186 On 07-May-15	7.50	Put	Bond Future	5002	5	5002	5	0.00
05/05/2015	R186 On 06-August-15			Bond Future	8.15	119.0220	8.1475	119.0220	41,728.00
05/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3867	0	3867	0	0.00
05/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1561	2	1561	2	0.00
05/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	884	1	884	1	1,000.00
05/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1630	2	1630	2	0.00
05/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1595	2	1595	2	0.00
05/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6315	7	6315	7	0.00
05/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3595	0	3595	0	0.00
05/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4149	0	4149	0	0.00
05/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1038	0	1038	0	4,229.00
05/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1161	0	1161	0	4,229.00
05/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2857	3	2857	3	0.00
05/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4191	4	4191	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2760	3	2760	3	0.00
05/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	926	0	926	0	4,229.00
05/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	387	0	387	0	5,350.00
05/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2808	3	2808	3	0.00
05/05/2015	R186 On 05-November-15			Bond Future	8.20	120.9699	8.1988	120.9699	0.00
05/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3216	3	3216	3	0.00
05/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4157	4	4157	4	0.00
05/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3133	3	3133	3	0.00
05/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3300	3	3300	3	0.00
05/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3258	3	3258	3	0.00
05/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7113	7	7113	7	0.00
05/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3693	4	3693	4	0.00
05/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2170	2	2170	2	6,248.00
05/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2964	3	2964	3	1,090.00
05/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2887	3	2887	3	0.00
05/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2492	2	2492	2	9,370.00
05/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2812	3	2812	3	0.00
05/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2849	3	2849	3	8,690.00
05/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	937	1	937	1	2,600.00
05/05/2015	R186 On 04-February-16			Bond Future	8.24	117.7714	8.2409	117.7714	5,512.00
05/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1420	2	1420	2	0.00
05/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1399	1	1399	1	0.00
05/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1377	1	1377	1	0.00
05/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7413	7	7413	7	0.00
05/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7351	7	7351	7	0.00
05/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7475	7	7475	7	0.00
05/05/2015	R197 On 07-May-15			Bond Future	292.69	292.2575	292.6912	292.2575	183.00
05/05/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 07-May-15	294.01	Put	Bond Future	1319	2	1319	2	0.00
05/05/2015	R197 On 07-May-15	294.00	Put	Bond Future	1309	2	1309	2	0.00
05/05/2015	R197 On 07-May-15	293.99	Put	Bond Future	1299	2	1299	2	0.00
05/05/2015	R197 On 06-August-15			Bond Future	291.26	290.8267	291.2638	290.8267	1,046.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3254	3	3254	3	0.00
05/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3264	3	3264	3	0.00
05/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3274	3	3274	3	0.00
05/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 05-November-15			Bond Future	296.05	295.6073	296.0533	295.6073	0.00
05/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1063	1	1063	1	0.00
05/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1043	1	1043	1	0.00
05/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1053	1	1053	1	0.00
05/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 07-May-15			Bond Future	244.18	243.8082	244.1762	243.8082	2,650.00
05/05/2015	R202 On 07-May-15	238.50	Call	Bond Future	5676	5	5676	5	0.00
05/05/2015	R202 On 07-May-15	238.49	Call	Bond Future	5686	5	5686	5	0.00
05/05/2015	R202 On 07-May-15	238.51	Call	Bond Future	5666	5	5666	5	0.00
05/05/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 06-August-15			Bond Future	244.82	244.4505	244.8217	244.4505	53,974.00
05/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4812	4	4812	4	0.00
05/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4832	4	4832	4	0.00
05/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4822	4	4822	4	0.00
05/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 05-November-15			Bond Future	248.85	248.4687	248.8471	248.4687	0.00
05/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2837	2	2837	2	0.00
05/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2847	2	2847	2	0.00
05/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2857	2	2857	2	0.00
05/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R202 On 05-November-15	246.00	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
05/05/2015	R203 On 07-May-15			Bond Future	7.10	103.7904	7.0996	103.7904	5,478.00
05/05/2015	R203 On 07-May-15	7.25	Call	Bond Future	327	0	327	0	0.00
05/05/2015	R203 On 07-May-15	7.84	Call	Bond Future	1582	2	1582	2	0.00
05/05/2015	R203 On 07-May-15	7.24	Call	Bond Future	307	0	307	0	0.00
05/05/2015	R203 On 07-May-15	7.26	Call	Bond Future	348	0	348	0	0.00
05/05/2015	R203 On 07-May-15	7.25	Put	Bond Future	3	0	3	0	0.00
05/05/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
05/05/2015	R203 On 07-May-15	7.26	Put	Bond Future	2	0	2	0	0.00
05/05/2015	R203 On 07-May-15	7.24	Put	Bond Future	4	0	4	0	0.00
05/05/2015	R203 On 06-August-15			Bond Future	7.20	105.4247	7.1990	105.4247	7,328.00
05/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1340	1	1340	1	0.00
05/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	153	0	153	0	0.00
05/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	157	0	157	0	0.00
05/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	162	0	162	0	0.00
05/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1032	1	1032	1	0.00
05/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1017	1	1017	1	0.00
05/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	108	0	108	0	5,000.00
05/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1047	1	1047	1	0.00
05/05/2015	R203 On 05-November-15			Bond Future	7.27	102.9832	7.2704	102.9832	0.00
05/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	28	0	28	0	0.00
05/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	30	0	30	0	0.00
05/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	29	0	29	0	0.00
05/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2244	2	2244	2	0.00
05/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2261	2	2261	2	0.00
05/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2228	2	2228	2	0.00
05/05/2015	R203 On 04-February-16			Bond Future	7.32	104.7719	7.3150	104.7719	0.00
05/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	569	1	569	1	0.00
05/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	554	1	554	1	0.00
05/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	562	1	562	1	0.00
05/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	667	1	667	1	0.00
05/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	659	1	659	1	0.00
05/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	652	1	652	1	0.00
05/05/2015	R204 On 07-May-15			Bond Future	7.35	105.2469	7.3493	105.2469	8,490.00
05/05/2015	R204 On 07-May-15	7.49	Call	Bond Future	449	1	449	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R204 On 07-May-15	7.51	Call	Bond Future	509	1	509	1	0.00
05/05/2015	R204 On 07-May-15	7.50	Call	Bond Future	479	1	479	1	0.00
05/05/2015	R204 On 07-May-15	7.49	Put	Bond Future	6	0	6	0	0.00
05/05/2015	R204 On 07-May-15	7.50	Put	Bond Future	4	0	4	0	0.00
05/05/2015	R204 On 07-May-15	7.51	Put	Bond Future	3	0	3	0	0.00
05/05/2015	R204 On 06-August-15			Bond Future	7.44	102.8686	7.4404	102.8686	12,468.00
05/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2867	3	2867	3	0.00
05/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1245	1	1245	1	0.00
05/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1286	1	1286	1	0.00
05/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1265	1	1265	1	0.00
05/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	51	0	51	0	699.00
05/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	356	0	356	0	0.00
05/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	364	0	364	0	0.00
05/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	347	0	347	0	0.00
05/05/2015	R204 On 05-November-15			Bond Future	7.51	104.5520	7.5058	104.5520	0.00
05/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	63	0	63	0	0.00
05/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	65	0	65	0	0.00
05/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	61	0	61	0	0.00
05/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3570	3	3570	3	0.00
05/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3596	3	3596	3	0.00
05/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3623	4	3623	4	0.00
05/05/2015	R204 On 04-February-16			Bond Future	7.55	102.3299	7.5509	102.3299	0.00
05/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1054	1	1054	1	0.00
05/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1041	1	1041	1	0.00
05/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1028	1	1028	1	0.00
05/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1171	1	1171	1	0.00
05/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1159	1	1159	1	0.00
05/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1184	1	1184	1	0.00
05/05/2015	R207 On 07-May-15			Bond Future	7.56	101.2602	7.5591	101.2602	5,146.00
05/05/2015	R207 On 07-May-15	8.25	Call	Bond Future	2618	3	2618	3	0.00
05/05/2015	R207 On 07-May-15	7.73	Call	Bond Future	659	1	659	1	66.00
05/05/2015	R207 On 07-May-15	8.26	Call	Bond Future	2656	3	2656	3	0.00
05/05/2015	R207 On 07-May-15	8.24	Call	Bond Future	2581	3	2581	3	0.00
05/05/2015	R207 On 07-May-15	7.73	Put	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R207 On 06-August-15			Bond Future	7.65	99.2123	7.6466	99.2123	34,046.00
05/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1090	1	1090	1	0.00
05/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1132	1	1132	1	0.00
05/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1111	1	1111	1	0.00
05/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	597	1	597	1	70.00
05/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	749	1	749	1	0.00
05/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	734	1	734	1	0.00
05/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	718	1	718	1	0.00
05/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1283	1	1283	1	0.00
05/05/2015	R207 On 05-November-15			Bond Future	7.71	100.8363	7.7076	100.8363	0.00
05/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1302	1	1302	1	0.00
05/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1339	1	1339	1	0.00
05/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1321	1	1321	1	0.00
05/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	904	1	904	1	19.00
05/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	805	1	805	1	53.00
05/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1190	1	1190	1	0.00
05/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1157	1	1157	1	0.00
05/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1778	2	1778	2	0.00
05/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1631	2	1631	2	0.00
05/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1173	1	1173	1	0.00
05/05/2015	R207 On 04-February-16			Bond Future	7.76	98.9450	7.7551	98.9450	0.00
05/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	764	1	764	1	43.00
05/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1042	1	1042	1	0.00
05/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1070	1	1070	1	0.00
05/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1056	1	1056	1	19.00
05/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1902	2	1902	2	0.00
05/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1883	2	1883	2	0.00
05/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2381	2	2381	2	0.00
05/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1922	2	1922	2	0.00
05/05/2015	R208 On 07-May-15			Bond Future	7.67	96.6340	7.6684	96.6340	45,749.00
05/05/2015	R208 On 07-May-15	7.99	Call	Bond Future	1448	2	1448	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R208 On 07-May-15	8.01	Call	Bond Future	1537	2	1537	2	0.00
05/05/2015	R208 On 07-May-15	8.00	Call	Bond Future	1493	2	1493	2	0.00
05/05/2015	R208 On 07-May-15	8.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R208 On 07-May-15	8.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R208 On 07-May-15	7.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R208 On 06-August-15			Bond Future	7.74	98.1556	7.7423	98.1556	40,697.00
05/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1744	2	1744	2	0.00
05/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1716	2	1716	2	0.00
05/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4755	5	4755	5	0.00
05/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1773	2	1773	2	0.00
05/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	625	1	625	1	0.00
05/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	611	1	611	1	0.00
05/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	55	0	55	0	198.00
05/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	640	1	640	1	0.00
05/05/2015	R208 On 05-November-15			Bond Future	7.80	96.3617	7.7992	96.3617	0.00
05/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3338	3	3338	3	0.00
05/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1396	1	1396	1	0.00
05/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1417	2	1417	2	0.00
05/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1376	1	1376	1	0.00
05/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	522	0	522	0	2,200.00
05/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1604	2	1604	2	0.00
05/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1582	2	1582	2	0.00
05/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1626	2	1626	2	0.00
05/05/2015	R208 On 04-February-16			Bond Future	7.84	98.0353	7.8429	98.0353	0.00
05/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1583	2	1583	2	0.00
05/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1564	2	1564	2	0.00
05/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1603	2	1603	2	0.00
05/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1982	2	1982	2	0.00
05/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1960	2	1960	2	0.00
05/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1940	2	1940	2	0.00
05/05/2015	R209 On 07-May-15			Bond Future	8.65	77.9833	8.6526	77.9833	7,938.00
05/05/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R209 On 07-May-15	8.99	Call	Bond Future	2588	3	2588	3	0.00
05/05/2015	R209 On 07-May-15	8.30	Call	Bond Future	0	0	0	0	0.00

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05/05/2015	R209 On 07-May-15	9.01	Call	Bond Future	2738	3	2738	3	0.00
05/05/2015	R209 On 07-May-15	9.00	Call	Bond Future	2663	3	2663	3	0.00
05/05/2015	R209 On 07-May-15	7.30	Put	Bond Future	11869	12	11869	12	0.00
05/05/2015	R209 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R209 On 07-May-15	8.30	Put	Bond Future	2854	3	2854	3	700.00
05/05/2015	R209 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R209 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R209 On 06-August-15			Bond Future	8.71	79.2112	8.7101	79.2112	25,841.00
05/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8608	9	8608	9	0.00
05/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3485	4	3485	4	0.00
05/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3534	4	3534	4	0.00
05/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3436	4	3436	4	0.00
05/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1278	1	1278	1	0.00
05/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	139	0	139	0	2,914.00
05/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1253	1	1253	1	0.00
05/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1304	1	1304	1	0.00
05/05/2015	R209 On 05-November-15			Bond Future	8.76	77.3592	8.7584	77.3592	0.00
05/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	962	1	962	1	0.00
05/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	998	1	998	1	0.00
05/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	980	1	980	1	0.00
05/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7177	7	7177	7	0.00
05/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7109	7	7109	7	0.00
05/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7245	7	7245	7	0.00
05/05/2015	R209 On 04-February-16			Bond Future	8.80	78.7031	8.8003	78.7031	0.00
05/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3572	4	3572	4	0.00
05/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3609	4	3609	4	0.00
05/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3646	4	3646	4	0.00
05/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3995	4	3995	4	0.00
05/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3955	4	3955	4	0.00
05/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4035	4	4035	4	0.00
05/05/2015	R210 On 07-May-15			Bond Future	179.25	179.2329	179.2466	179.2329	246.00
05/05/2015	R210 On 07-May-15	177.00	Call	Bond Future	2247	2	2247	2	0.00
05/05/2015	R210 On 07-May-15	177.01	Call	Bond Future	2237	2	2237	2	0.00
05/05/2015	R210 On 07-May-15	176.99	Call	Bond Future	2257	2	2257	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/05/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 06-August-15			Bond Future	182.08	182.0703	182.0821	182.0703	853.00
05/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	3092	3	3092	3	0.00
05/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	3072	3	3072	3	0.00
05/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	3082	3	3082	3	0.00
05/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 05-November-15			Bond Future	182.96	182.9436	182.9567	182.9436	0.00
05/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	957	1	957	1	0.00
05/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	947	1	947	1	0.00
05/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	967	1	967	1	0.00
05/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 07-May-15			Bond Future	132.28	132.2766	132.2839	132.2766	1,120.00
05/05/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 07-May-15	135.00	Put	Bond Future	2716	3	2716	3	0.00
05/05/2015	R211 On 07-May-15	135.01	Put	Bond Future	2726	3	2726	3	0.00
05/05/2015	R211 On 07-May-15	134.99	Put	Bond Future	2706	3	2706	3	0.00
05/05/2015	R211 On 06-August-15			Bond Future	132.75	132.7411	132.7469	132.7411	1,120.00
05/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2253	2	2253	2	0.00
05/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2243	2	2243	2	0.00
05/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2263	2	2263	2	0.00
05/05/2015	R211 On 05-November-15			Bond Future	134.93	134.9233	134.9299	134.9233	0.00
05/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00

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05/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	70	0	70	0	0.00
05/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	80	0	80	0	0.00
05/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	60	0	60	0	0.00
05/05/2015	R212 On 07-May-15			Bond Future	139.45	139.4419	139.4522	139.4419	0.00
05/05/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 07-May-15	140.99	Put	Bond Future	1538	2	1538	2	0.00
05/05/2015	R212 On 07-May-15	141.01	Put	Bond Future	1558	2	1558	2	0.00
05/05/2015	R212 On 07-May-15	141.00	Put	Bond Future	1548	2	1548	2	0.00
05/05/2015	R212 On 06-August-15			Bond Future	139.87	139.8608	139.8696	139.8608	1,113.00
05/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1120	1	1120	1	0.00
05/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1130	1	1130	1	0.00
05/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1140	1	1140	1	0.00
05/05/2015	R212 On 05-November-15			Bond Future	142.17	142.1600	142.1699	142.1600	0.00
05/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3830	4	3830	4	0.00
05/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3840	4	3840	4	0.00
05/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3820	4	3820	4	0.00
05/05/2015	R213 On 07-May-15			Bond Future	8.55	88.3552	8.5478	88.3552	13,429.00
05/05/2015	R213 On 07-May-15	8.74	Call	Bond Future	1483	2	1483	2	0.00
05/05/2015	R213 On 07-May-15	8.76	Call	Bond Future	1631	2	1631	2	0.00
05/05/2015	R213 On 07-May-15	8.75	Call	Bond Future	1557	2	1557	2	0.00
05/05/2015	R213 On 07-May-15	8.75	Put	Bond Future	7	0	7	0	0.00
05/05/2015	R213 On 07-May-15	8.74	Put	Bond Future	9	0	9	0	0.00
05/05/2015	R213 On 07-May-15	8.76	Put	Bond Future	6	0	6	0	0.00
05/05/2015	R213 On 06-August-15			Bond Future	8.61	89.7464	8.6099	89.7464	18,967.00
05/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1761	2	1761	2	0.00

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05/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1727	2	1727	2	0.00
05/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1693	2	1693	2	0.00
05/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2573	2	2573	2	0.00
05/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2617	2	2617	2	0.00
05/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2530	2	2530	2	0.00
05/05/2015	R213 On 05-November-15			Bond Future	8.66	87.6703	8.6640	87.6703	0.00
05/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	680	1	680	1	0.00
05/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	709	1	709	1	0.00
05/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	694	1	694	1	0.00
05/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8073	8	8073	8	0.00
05/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7933	8	7933	8	0.00
05/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8003	8	8003	8	0.00
05/05/2015	R213 On 04-February-16			Bond Future	8.71	89.1929	8.7130	89.1929	0.00
05/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3830	4	3830	4	0.00
05/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3868	4	3868	4	0.00
05/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3791	4	3791	4	0.00
05/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3554	3	3554	3	0.00
05/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3518	3	3518	3	0.00
05/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3590	3	3590	3	0.00
05/05/2015	R214 On 07-May-15			Bond Future	8.69	79.2298	8.6875	79.2298	756.00
05/05/2015	R214 On 07-May-15	9.15	Call	Bond Future	3710	4	3710	4	0.00
05/05/2015	R214 On 07-May-15	9.16	Call	Bond Future	3787	4	3787	4	0.00
05/05/2015	R214 On 07-May-15	9.14	Call	Bond Future	3633	4	3633	4	0.00
05/05/2015	R214 On 07-May-15	9.16	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R214 On 07-May-15	9.15	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R214 On 07-May-15	9.14	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R214 On 06-August-15			Bond Future	8.74	80.4774	8.7422	80.4774	20,555.00
05/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2333	3	2333	3	0.00
05/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2374	3	2374	3	0.00
05/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2416	3	2416	3	0.00
05/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2351	2	2351	2	0.00
05/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2310	2	2310	2	0.00
05/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2269	2	2269	2	0.00
05/05/2015	R214 On 05-November-15			Bond Future	8.79	78.5029	8.7899	78.5029	0.00

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05/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1014	1	1014	1	0.00
05/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	995	1	995	1	0.00
05/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	976	1	976	1	0.00
05/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7995	8	7995	8	0.00
05/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7920	8	7920	8	0.00
05/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7845	8	7845	8	0.00
05/05/2015	R214 On 04-February-16			Bond Future	8.83	79.8662	8.8331	79.8662	4,320.00
05/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1473	2	1473	2	0.00
05/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1495	2	1495	2	0.00
05/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1451	2	1451	2	0.00
05/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8663	8	8663	8	0.00
05/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8735	8	8735	8	0.00
05/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8807	9	8807	9	0.00
05/05/2015	R248 On 07-May-15			Bond Future	8.74	102.2193	8.7425	102.2193	10,255.00
05/05/2015	R248 On 07-May-15	9.25	Call	Bond Future	5208	6	5208	6	0.00
05/05/2015	R248 On 07-May-15	9.26	Call	Bond Future	5306	6	5306	6	0.00
05/05/2015	R248 On 07-May-15	9.24	Call	Bond Future	5110	6	5110	6	0.00
05/05/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 06-August-15			Bond Future	8.80	103.8289	8.7986	103.8289	35,236.00
05/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	412	0	412	0	0.00
05/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	626	0	626	0	0.00
05/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	519	0	519	0	0.00
05/05/2015	R248 On 05-November-15			Bond Future	8.85	101.0972	8.8477	101.0972	0.00
05/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9794	9	9794	9	0.00
05/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9670	9	9670	9	0.00
05/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9546	9	9546	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
05/05/2015	R248 On 04-February-16			Bond Future	8.89	102.8530	8.8923	102.8530	0.00
05/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1008	1	1008	1	0.00
05/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1213	2	1213	2	0.00
05/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1111	2	1111	2	0.00
05/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
05/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00