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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	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
03/08/2015	2025 On 06-August-15			Bond Future	123.12	123.1250	123.1191	123.1250	38.00
03/08/2015	2025 On 06-August-15	120.99	Call	Bond Future	2129	2	2129	2	0.00
03/08/2015	2025 On 06-August-15	121.00	Call	Bond Future	2119	2	2119	2	0.00
03/08/2015	2025 On 06-August-15	121.01	Call	Bond Future	2109	2	2109	2	0.00
03/08/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 05-November-15			Bond Future	125.11	125.1160	125.1092	125.1160	0.00
03/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2099	2	2099	2	0.00
03/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2119	2	2119	2	0.00
03/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2109	2	2109	2	0.00
03/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 04-February-16			Bond Future	127.23	127.2416	127.2324	127.2416	0.00
03/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	1242	1	1242	1	0.00
03/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	1222	1	1222	1	0.00
03/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	1232	1	1232	1	0.00
03/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 06-August-15			Bond Future	8.63	95.0276	8.6292	95.0276	6,073.00
03/08/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 06-August-15	7.75	Put	Bond Future	7296	7	7296	7	0.00
03/08/2015	2030 On 06-August-15	7.76	Put	Bond Future	7209	7	7209	7	0.00
03/08/2015	2030 On 06-August-15	7.74	Put	Bond Future	7384	7	7384	7	0.00
03/08/2015	2030 On 05-November-15			Bond Future	8.69	96.5566	8.6878	96.5566	5,696.00
03/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1473	2	1473	2	0.00
03/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1394	1	1394	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1553	2	1553	2	0.00
03/08/2015	2030 On 04-February-16			Bond Future	8.74	94.2125	8.7388	94.2125	400.00
03/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	162	0	162	0	0.00
03/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	85	0	85	0	0.00
03/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	9	0	9	0	0.00
03/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 06-August-15			Bond Future	8.71	98.8737	8.7143	98.8737	1,579.00
03/08/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 06-August-15	8.50	Put	Bond Future	1835	2	1835	2	0.00
03/08/2015	2032 On 06-August-15	8.51	Put	Bond Future	1748	2	1748	2	0.00
03/08/2015	2032 On 06-August-15	8.49	Put	Bond Future	1922	2	1922	2	0.00
03/08/2015	2032 On 05-November-15			Bond Future	8.77	96.3093	8.7738	96.3093	1,579.00
03/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6771	7	6771	7	0.00
03/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6863	7	6863	7	0.00
03/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6679	7	6679	7	0.00
03/08/2015	2032 On 04-February-16			Bond Future	8.82	97.9685	8.8248	97.9685	0.00
03/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1117	1	1117	1	0.00
03/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1034	1	1034	1	0.00
03/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	950	1	950	1	0.00
03/08/2015	2032 On 05-May-16			Bond Future	8.87	95.5691	8.8693	95.5691	0.00
03/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1052	1	1052	1	0.00
03/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	972	1	972	1	0.00
03/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1132	1	1132	1	0.00
03/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00

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03/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 06-August-15			Bond Future	8.84	96.8897	8.8440	96.8897	4,603.00
03/08/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 06-August-15	8.75	Put	Bond Future	880	1	880	1	0.00
03/08/2015	2037 On 06-August-15	8.76	Put	Bond Future	786	1	786	1	0.00
03/08/2015	2037 On 06-August-15	8.74	Put	Bond Future	974	1	974	1	0.00
03/08/2015	2037 On 05-November-15			Bond Future	8.90	98.4487	8.8998	98.4487	44,047.00
03/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8854	9	8854	9	0.00
03/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8959	9	8959	9	0.00
03/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8749	9	8749	9	0.00
03/08/2015	2037 On 04-February-16			Bond Future	8.95	95.8867	8.9491	95.8867	370.00
03/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1836	2	1836	2	0.00
03/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	1929	2	1929	2	0.00
03/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1742	2	1742	2	0.00
03/08/2015	2037 On 05-May-16			Bond Future	8.99	97.6081	8.9936	97.6081	0.00
03/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	147	0	147	0	0.00
03/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	58	0	58	0	0.00
03/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	32	0	32	0	0.00
03/08/2015	2038 On 06-August-15			Bond Future	128.10	127.6478	128.0984	127.6478	2,640.00
03/08/2015	2038 On 06-August-15	127.99	Call	Bond Future	108	0	108	0	0.00
03/08/2015	2038 On 06-August-15	128.01	Call	Bond Future	88	0	88	0	0.00
03/08/2015	2038 On 06-August-15	128.00	Call	Bond Future	98	0	98	0	0.00

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03/08/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 05-November-15			Bond Future	130.17	129.7120	130.1690	129.7120	2,381.00
03/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3831	4	3831	4	0.00
03/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3841	4	3841	4	0.00
03/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3821	4	3821	4	0.00
03/08/2015	2038 On 04-February-16			Bond Future	132.37	131.9122	132.3749	131.9122	0.00
03/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	1375	1	1375	1	0.00
03/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	1365	1	1365	1	0.00
03/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	1385	1	1385	1	0.00
03/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 06-August-15			Bond Future	8.88	98.7922	8.8838	98.7922	9,659.00
03/08/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 06-August-15	8.74	Put	Bond Future	1484	2	1484	2	0.00
03/08/2015	2044 On 06-August-15	8.75	Put	Bond Future	1379	1	1379	1	0.00
03/08/2015	2044 On 06-August-15	8.76	Put	Bond Future	1275	1	1275	1	0.00
03/08/2015	2044 On 05-November-15			Bond Future	8.94	100.3818	8.9366	100.3818	11,867.00
03/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7354	7	7354	7	0.00
03/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7240	7	7240	7	0.00
03/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7468	8	7468	8	0.00
03/08/2015	2044 On 04-February-16			Bond Future	8.98	97.7280	8.9832	97.7280	0.00
03/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	266	0	266	0	0.00
03/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	67	0	67	0	0.00

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03/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	167	0	167	0	0.00
03/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-May-16			Bond Future	9.03	99.4823	9.0253	99.4823	0.00
03/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	151	0	151	0	0.00
03/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	350	0	350	0	0.00
03/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	250	0	250	0	0.00
03/08/2015	2046 On 06-August-15			Bond Future	127.12	126.2992	127.1243	126.2992	5,722.00
03/08/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 06-August-15	128.99	Put	Bond Future	1866	3	1866	3	0.00
03/08/2015	2046 On 06-August-15	129.00	Put	Bond Future	1876	3	1876	3	0.00
03/08/2015	2046 On 06-August-15	129.01	Put	Bond Future	1886	3	1886	3	0.00
03/08/2015	2046 On 05-November-15			Bond Future	127.77	126.9352	127.7706	126.9352	200.00
03/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	5229	6	5229	6	0.00
03/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	5219	6	5219	6	0.00
03/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	5239	6	5239	6	0.00
03/08/2015	2046 On 04-February-16			Bond Future	129.98	129.1317	129.9792	129.1317	0.00
03/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	1989	1	1989	1	0.00
03/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	1979	1	1979	1	0.00
03/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	1969	1	1969	1	0.00
03/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 06-August-15			Bond Future	136.24	135.5803	136.2360	135.5803	2,588.00
03/08/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00

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03/08/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 06-August-15	136.99	Put	Bond Future	754	1	754	1	0.00
03/08/2015	2050 On 06-August-15	137.00	Put	Bond Future	764	1	764	1	0.00
03/08/2015	2050 On 06-August-15	137.01	Put	Bond Future	774	1	774	1	0.00
03/08/2015	2050 On 05-November-15			Bond Future	138.44	137.7729	138.4379	137.7729	1,773.00
03/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6572	7	6572	7	0.00
03/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6562	7	6562	7	0.00
03/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6552	7	6552	7	0.00
03/08/2015	2050 On 04-February-16			Bond Future	139.31	138.6395	139.3111	138.6395	0.00
03/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1311	1	1311	1	0.00
03/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1301	1	1301	1	0.00
03/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1321	1	1321	1	0.00
03/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	AL37 On 06-August-15			Index Future	457.74	457.5150	457.7350	457.5150	26.00
03/08/2015	AL37 On 05-November-15			Index Future	465.17	464.9560	465.1720	464.9560	3.00
03/08/2015	AL37 On 04-February-16			Index Future	473.17	472.9620	473.1720	472.9620	0.00
03/08/2015	AL7T On 06-August-15			Index Future	540.73	540.2940	540.7270	540.2940	0.00
03/08/2015	AL7T On 05-November-15			Index Future	549.51	549.0820	549.5120	549.0820	1.00
03/08/2015	AL7T On 04-February-16			Index Future	558.96	558.5360	558.9620	558.5360	0.00
03/08/2015	ALBI On 06-August-15			Index Future	494.41	494.0290	494.4070	494.0290	91.00
03/08/2015	ALBI On 05-November-15			Index Future	502.44	502.0640	502.4400	502.0640	374.00
03/08/2015	ALBI On 04-February-16			Index Future	511.08	510.7090	511.0800	510.7090	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	ALBI On 05-May-16			Index Future	520.24	519.8660	520.2400	519.8660	0.00
03/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	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
03/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2015	EL28 On 06-August-15			Bond Future	126.76	126.7648	126.7609	126.7648	0.00
03/08/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1751	2	1751	2	0.00
03/08/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1761	2	1761	2	0.00
03/08/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1771	2	1771	2	0.00
03/08/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 05-November-15			Bond Future	127.26	127.2670	127.2594	127.2670	0.00
03/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	269	0	269	0	0.00
03/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	249	0	249	0	0.00
03/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	259	0	259	0	0.00
03/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 04-February-16			Bond Future	129.46	129.4692	129.4594	129.4692	0.00
03/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	469	0	469	0	0.00
03/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	459	0	459	0	0.00
03/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	449	0	449	0	0.00
03/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 06-August-15			Bond Future	9.73	84.1460	9.7311	84.1460	6,396.00
03/08/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1027	1	1027	1	0.00
03/08/2015	ES33 On 06-August-15	9.61	Put	Bond Future	880	1	880	1	0.00
03/08/2015	ES33 On 06-August-15	9.60	Put	Bond Future	954	1	954	1	0.00
03/08/2015	ES33 On 05-November-15			Bond Future	9.82	81.7124	9.8181	81.7124	6,441.00
03/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6141	6	6141	6	0.00
03/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6062	6	6062	6	0.00
03/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6220	6	6220	6	0.00
03/08/2015	ES33 On 04-February-16			Bond Future	9.90	83.1200	9.8999	83.1200	0.00
03/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	627	1	627	1	0.00
03/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	765	1	765	1	0.00
03/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	696	1	696	1	0.00
03/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 05-May-16			Bond Future	9.97	80.8206	9.9739	80.8206	0.00
03/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	111	0	111	0	0.00
03/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	249	0	249	0	0.00
03/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	180	0	180	0	0.00
03/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	GOVI On 06-August-15			GOVI	490.64	490.2880	490.6440	490.2880	152.00
03/08/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 06-August-15	500.00	Put	GOVI	93560	10	93560	10	0.00
03/08/2015	GOVI On 06-August-15	500.01	Put	GOVI	93660	10	93660	10	0.00
03/08/2015	GOVI On 06-August-15	499.99	Put	GOVI	93460	10	93460	10	0.00
03/08/2015	GOVI On 05-November-15			GOVI	498.62	498.2620	498.6160	498.2620	441.00
03/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	313840	32	313840	32	0.00
03/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	313740	32	313740	32	0.00
03/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	313940	32	313940	32	0.00
03/08/2015	GOVI On 04-February-16			GOVI	507.19	506.8410	507.1910	506.8410	26.00
03/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 04-February-16	512.01	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
03/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	47990	5	47990	5	0.00
03/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	48190	5	48190	5	0.00
03/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	48090	5	48090	5	0.00
03/08/2015	GOVI On 05-May-16			GOVI	516.28	515.9290	516.2810	515.9290	0.00
03/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	17090	2	17090	2	0.00
03/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	17190	2	17190	2	0.00
03/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	17290	2	17290	2	0.00
03/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2015	IGOV On 06-August-15			Index Future	232.14	231.8970	232.1430	231.8970	533.00
03/08/2015	IGOV On 05-November-15			Index Future	235.93	235.6870	235.9340	235.6870	626.00
03/08/2015	IGOV On 04-February-16			Index Future	240.01	239.7650	240.0100	239.7650	0.00
03/08/2015	IGOV On 05-May-16			Index Future	244.33	244.0820	244.3310	244.0820	0.00
03/08/2015	ILBI On 06-August-15			Index Future	629.01	628.4680	629.0140	628.4680	2.00
03/08/2015	ILBI On 05-November-15			Index Future	639.39	638.8470	639.3920	638.8470	0.00
03/08/2015	ILBI On 04-February-16			Index Future	650.38	649.8320	650.3820	649.8320	159.00
03/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
03/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6300	6.3800	93.6300	0.00
03/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.49	93.5200	6.4900	93.5200	0.00
03/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.52	93.4900	6.5200	93.4900	0.00
03/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.64	93.3700	6.6400	93.3700	0.00
03/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.79	93.2200	6.7900	93.2200	2,000.00
03/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1100	6.9000	93.1100	0.00
03/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9100	7.1000	92.9100	0.00
03/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
03/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5900	7.4200	92.5900	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
03/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.53	92.4800	7.5300	92.4800	0.00
03/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.66	92.3500	7.6600	92.3500	0.00
03/08/2015	R023 On 06-August-15			Bond Future	8.13	101.2947	8.1300	101.2947	7,615.00
03/08/2015	R023 On 06-August-15	8.24	Call	Bond Future	664	1	664	1	0.00
03/08/2015	R023 On 06-August-15	9.07	Call	Bond Future	4993	5	4993	5	0.00
03/08/2015	R023 On 06-August-15	8.25	Call	Bond Future	709	1	709	1	0.00
03/08/2015	R023 On 06-August-15	8.26	Call	Bond Future	755	1	755	1	0.00
03/08/2015	R023 On 06-August-15	8.24	Put	Bond Future	62	0	62	0	0.00
03/08/2015	R023 On 06-August-15	8.26	Put	Bond Future	45	0	45	0	0.00
03/08/2015	R023 On 06-August-15	8.25	Put	Bond Future	53	0	53	0	0.00
03/08/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
03/08/2015	R023 On 05-November-15			Bond Future	8.20	99.0004	8.2009	99.0004	17,279.00
03/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	978	1	978	1	0.00
03/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1020	1	1020	1	0.00
03/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	999	1	999	1	0.00
03/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	2078	2	2078	2	0.00
03/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	2045	2	2045	2	0.00
03/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	2111	2	2111	2	0.00
03/08/2015	R023 On 04-February-16			Bond Future	8.26	100.7054	8.2621	100.7054	1,050.00
03/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1408	1	1408	1	0.00
03/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1366	1	1366	1	0.00
03/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1386	1	1386	1	0.00
03/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2787	3	2787	3	0.00
03/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2755	3	2755	3	0.00
03/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2723	3	2723	3	0.00
03/08/2015	R023 On 05-May-16			Bond Future	8.31	98.5829	8.3059	98.5829	0.00
03/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2286	2	2286	2	0.00
03/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2260	2	2260	2	0.00
03/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2236	2	2236	2	0.00
03/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2542	3	2542	3	0.00
03/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2517	3	2517	3	0.00
03/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2568	3	2568	3	0.00
03/08/2015	R186 On 06-August-15			Bond Future	8.24	117.8141	8.2443	117.8141	24,592.00
03/08/2015	R186 On 06-August-15	8.50	Call	Bond Future	2050	2	2050	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
03/08/2015	R186 On 06-August-15	7.65	Call	Bond Future	0	0	0	0	75.00
03/08/2015	R186 On 06-August-15	7.85	Call	Bond Future	0	0	0	0	20.00
03/08/2015	R186 On 06-August-15	8.00	Call	Bond Future	8	0	8	0	0.00
03/08/2015	R186 On 06-August-15	8.01	Call	Bond Future	10	0	10	0	0.00
03/08/2015	R186 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R186 On 06-August-15	8.35	Call	Bond Future	958	1	958	1	20.00
03/08/2015	R186 On 06-August-15	7.99	Call	Bond Future	6	0	6	0	0.00
03/08/2015	R186 On 06-August-15	8.45	Call	Bond Future	1667	2	1667	2	0.00
03/08/2015	R186 On 06-August-15	8.05	Call	Bond Future	23	0	23	0	75.00
03/08/2015	R186 On 06-August-15	8.55	Call	Bond Future	2439	2	2439	2	0.00
03/08/2015	R186 On 06-August-15	8.90	Call	Bond Future	5141	5	5141	5	0.00
03/08/2015	R186 On 06-August-15	8.46	Call	Bond Future	1743	2	1743	2	0.00
03/08/2015	R186 On 06-August-15	8.68	Call	Bond Future	3452	3	3452	3	0.00
03/08/2015	R186 On 06-August-15	7.85	Put	Bond Future	3250	3	3250	3	0.00
03/08/2015	R186 On 06-August-15	8.01	Put	Bond Future	1926	2	1926	2	0.00
03/08/2015	R186 On 06-August-15	8.35	Put	Bond Future	107	0	107	0	0.00
03/08/2015	R186 On 06-August-15	7.75	Put	Bond Future	4093	4	4093	4	0.00
03/08/2015	R186 On 06-August-15	8.45	Put	Bond Future	20	0	20	0	4,229.00
03/08/2015	R186 On 06-August-15	7.99	Put	Bond Future	2088	2	2088	2	0.00
03/08/2015	R186 On 06-August-15	8.05	Put	Bond Future	1609	2	1609	2	0.00
03/08/2015	R186 On 06-August-15	7.65	Put	Bond Future	4945	5	4945	5	0.00
03/08/2015	R186 On 06-August-15	8.50	Put	Bond Future	7	0	7	0	5,229.00
03/08/2015	R186 On 06-August-15	8.68	Put	Bond Future	0	0	0	0	20.00
03/08/2015	R186 On 06-August-15	8.46	Put	Bond Future	17	0	17	0	75.00
03/08/2015	R186 On 06-August-15	8.00	Put	Bond Future	2007	2	2007	2	0.00
03/08/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
03/08/2015	R186 On 06-August-15	8.55	Put	Bond Future	2	0	2	0	7,229.00
03/08/2015	R186 On 05-November-15			Bond Future	8.30	119.7097	8.3034	119.7097	17,806.00
03/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2011	2	2011	2	0.00
03/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2880	3	2880	3	0.00
03/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1938	2	1938	2	0.00
03/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4995	5	4995	5	0.00
03/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5898	6	5898	6	0.00
03/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2445	2	2445	2	843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	900	1	900	1	674.00
03/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	648	1	648	1	169.00
03/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2049	2	2049	2	0.00
03/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	683	1	683	1	1,200.00
03/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2087	2	2087	2	0.00
03/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3113	3	3113	3	0.00
03/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3358	3	3358	3	0.00
03/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2602	3	2602	3	1,090.00
03/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4486	5	4486	5	0.00
03/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5315	5	5315	5	0.00
03/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1727	2	1727	2	6,248.00
03/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2516	3	2516	3	0.00
03/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2077	2	2077	2	9,370.00
03/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2431	3	2431	3	0.00
03/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1570	2	1570	2	4,666.00
03/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1427	1	1427	1	4,667.00
03/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	774	1	774	1	843.00
03/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5182	5	5182	5	0.00
03/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2473	3	2473	3	8,690.00
03/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	555	1	555	1	2,600.00
03/08/2015	R186 On 04-February-16			Bond Future	8.35	116.4723	8.3519	116.4723	6,262.00
03/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	762	1	762	1	0.00
03/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	747	1	747	1	0.00
03/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	732	1	732	1	0.00
03/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7627	8	7627	8	0.00
03/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7558	8	7558	8	0.00
03/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7697	8	7697	8	0.00
03/08/2015	R186 On 05-May-16			Bond Future	8.39	118.5627	8.3917	118.5627	0.00
03/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3569	4	3569	4	0.00
03/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3606	4	3606	4	0.00
03/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3532	4	3532	4	0.00
03/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1347	1	1347	1	0.00
03/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4003	4	4003	4	0.00
03/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3924	4	3924	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
03/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7923	8	7923	8	0.00
03/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3963	4	3963	4	0.00
03/08/2015	R186 On 04-August-16			Bond Future	8.43	115.4146	8.4336	115.4146	0.00
03/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	420	0	420	0	0.00
03/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	568	0	568	0	0.00
03/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	494	0	494	0	0.00
03/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 06-August-15			Bond Future	293.57	293.5797	293.5659	293.5797	929.00
03/08/2015	R197 On 06-August-15	288.01	Call	Bond Future	5556	6	5556	6	0.00
03/08/2015	R197 On 06-August-15	288.00	Call	Bond Future	5566	6	5566	6	0.00
03/08/2015	R197 On 06-August-15	287.99	Call	Bond Future	5576	6	5576	6	0.00
03/08/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 05-November-15			Bond Future	298.31	298.3271	298.3110	298.3271	0.00
03/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3321	3	3321	3	0.00
03/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3301	3	3301	3	0.00
03/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3311	3	3311	3	0.00
03/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 04-February-16			Bond Future	297.16	297.1905	297.1587	297.1905	0.00
03/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	169	0	169	0	0.00
03/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	149	0	149	0	0.00
03/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	159	0	159	0	0.00
03/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 06-August-15			Bond Future	238.57	238.5781	238.5687	238.5781	50,470.00
03/08/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	R202 On 06-August-15	239.99	Put	Bond Future	1421	1	1421	1	0.00
03/08/2015	R202 On 06-August-15	240.00	Put	Bond Future	1431	1	1431	1	0.00
03/08/2015	R202 On 06-August-15	240.01	Put	Bond Future	1441	1	1441	1	0.00
03/08/2015	R202 On 05-November-15			Bond Future	242.42	242.4363	242.4248	242.4363	2,504.00
03/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3565	4	3565	4	0.00
03/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3585	4	3585	4	0.00
03/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3575	4	3575	4	0.00
03/08/2015	R202 On 04-February-16			Bond Future	243.26	243.2853	243.2641	243.2853	0.00
03/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3274	3	3274	3	0.00
03/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3264	3	3264	3	0.00
03/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3254	3	3254	3	0.00
03/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R203 On 06-August-15			Bond Future	7.26	105.2254	7.2573	105.2254	16,356.00
03/08/2015	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R203 On 06-August-15	7.84	Call	Bond Future	1119	1	1119	1	0.00
03/08/2015	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R203 On 06-August-15	6.76	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R203 On 06-August-15	6.75	Put	Bond Future	987	1	987	1	0.00
03/08/2015	R203 On 06-August-15	6.76	Put	Bond Future	968	1	968	1	0.00
03/08/2015	R203 On 06-August-15	6.74	Put	Bond Future	1007	1	1007	1	0.00
03/08/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
03/08/2015	R203 On 05-November-15			Bond Future	7.35	102.7522	7.3544	102.7522	6,781.00
03/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	3	0	3	0	0.00
03/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	4	0	4	0	0.00
03/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	4	0	0.00
03/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2364	2	2364	2	0.00
03/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2381	2	2381	2	0.00
03/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2346	2	2346	2	0.00
03/08/2015	R203 On 04-February-16			Bond Future	7.42	104.5221	7.4238	104.5221	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
03/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	331	0	331	0	0.00
03/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	319	0	319	0	0.00
03/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	325	0	325	0	0.00
03/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	594	1	594	1	0.00
03/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	577	1	577	1	0.00
03/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	585	1	585	1	0.00
03/08/2015	R203 On 05-May-16			Bond Future	7.45	102.2274	7.4499	102.2274	0.00
03/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	406	0	406	0	0.00
03/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	417	0	417	0	0.00
03/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	412	0	412	0	0.00
03/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	659	1	659	1	0.00
03/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	673	1	673	1	0.00
03/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	666	1	666	1	0.00
03/08/2015	R204 On 06-August-15			Bond Future	7.58	102.3236	7.5766	102.3236	8,852.00
03/08/2015	R204 On 06-August-15	8.41	Call	Bond Future	2415	2	2415	2	0.00
03/08/2015	R204 On 06-August-15	7.74	Call	Bond Future	489	0	489	0	0.00
03/08/2015	R204 On 06-August-15	7.76	Call	Bond Future	544	1	544	1	0.00
03/08/2015	R204 On 06-August-15	7.75	Call	Bond Future	517	1	517	1	0.00
03/08/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
03/08/2015	R204 On 06-August-15	7.75	Put	Bond Future	9	0	9	0	0.00
03/08/2015	R204 On 06-August-15	7.74	Put	Bond Future	10	0	10	0	0.00
03/08/2015	R204 On 06-August-15	7.76	Put	Bond Future	7	0	7	0	0.00
03/08/2015	R204 On 05-November-15			Bond Future	7.67	103.9700	7.6652	103.9700	11,605.00
03/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	6	0	6	0	0.00
03/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	7	0	7	0	0.00
03/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	6	0	6	0	0.00
03/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3949	4	3949	4	0.00
03/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3977	4	3977	4	0.00
03/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4006	4	4006	4	0.00
03/08/2015	R204 On 04-February-16			Bond Future	7.73	101.7231	7.7320	101.7231	0.00
03/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	586	1	586	1	0.00
03/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	575	1	575	1	0.00
03/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	565	1	565	1	0.00
03/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1166	1	1166	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1151	1	1151	1	0.00
03/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1182	1	1182	1	0.00
03/08/2015	R204 On 05-May-16			Bond Future	7.78	103.5485	7.7798	103.5485	0.00
03/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1031	1	1031	1	0.00
03/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1019	1	1019	1	0.00
03/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1007	1	1007	1	0.00
03/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1088	1	1088	1	0.00
03/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1100	1	1100	1	0.00
03/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1077	1	1077	1	0.00
03/08/2015	R207 On 06-August-15			Bond Future	7.80	98.4927	7.7959	98.4927	7,490.00
03/08/2015	R207 On 06-August-15	7.74	Call	Bond Future	83	0	83	0	0.00
03/08/2015	R207 On 06-August-15	7.76	Call	Bond Future	108	0	108	0	0.00
03/08/2015	R207 On 06-August-15	7.75	Call	Bond Future	95	0	95	0	0.00
03/08/2015	R207 On 06-August-15	7.46	Call	Bond Future	0	0	0	0	70.00
03/08/2015	R207 On 06-August-15	7.74	Put	Bond Future	287	0	287	0	0.00
03/08/2015	R207 On 06-August-15	7.46	Put	Bond Future	1231	1	1231	1	0.00
03/08/2015	R207 On 06-August-15	7.76	Put	Bond Future	239	0	239	0	0.00
03/08/2015	R207 On 06-August-15	7.75	Put	Bond Future	262	0	262	0	0.00
03/08/2015	R207 On 05-November-15			Bond Future	7.88	100.0774	7.8755	100.0774	32,554.00
03/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	686	1	686	1	0.00
03/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	716	1	716	1	0.00
03/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	701	1	701	1	0.00
03/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	389	0	389	0	19.00
03/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	323	0	323	0	53.00
03/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1156	1	1156	1	0.00
03/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1136	1	1136	1	0.00
03/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1698	2	1698	2	0.00
03/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1116	1	1116	1	0.00
03/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1879	2	1879	2	0.00
03/08/2015	R207 On 04-February-16			Bond Future	7.94	98.1588	7.9400	98.1588	0.00
03/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	345	0	345	0	43.00
03/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	540	1	540	1	0.00
03/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	561	1	561	1	0.00
03/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	551	1	551	1	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2005	2	2005	2	0.00
03/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1982	2	1982	2	0.00
03/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2028	2	2028	2	0.00
03/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2570	3	2570	3	0.00
03/08/2015	R207 On 05-May-16			Bond Future	7.99	99.9204	7.9943	99.9204	0.00
03/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1225	1	1225	1	0.00
03/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1196	1	1196	1	0.00
03/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	836	1	836	1	43.00
03/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1211	1	1211	1	0.00
03/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1658	2	1658	2	0.00
03/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1642	2	1642	2	0.00
03/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2191	2	2191	2	0.00
03/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1675	2	1675	2	0.00
03/08/2015	R207 On 04-August-16			Bond Future	8.05	98.0917	8.0547	98.0917	0.00
03/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	188	0	188	0	0.00
03/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	159	0	159	0	0.00
03/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	130	0	130	0	0.00
03/08/2015	R208 On 06-August-15			Bond Future	7.92	97.1733	7.9205	97.1733	23,181.00
03/08/2015	R208 On 06-August-15	8.00	Call	Bond Future	419	0	419	0	0.00
03/08/2015	R208 On 06-August-15	8.01	Call	Bond Future	452	0	452	0	0.00
03/08/2015	R208 On 06-August-15	8.85	Call	Bond Future	3925	4	3925	4	0.00
03/08/2015	R208 On 06-August-15	7.99	Call	Bond Future	387	0	387	0	0.00
03/08/2015	R208 On 06-August-15	7.99	Put	Bond Future	86	0	86	0	0.00
03/08/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
03/08/2015	R208 On 06-August-15	8.01	Put	Bond Future	65	0	65	0	0.00
03/08/2015	R208 On 06-August-15	8.00	Put	Bond Future	75	0	75	0	0.00
03/08/2015	R208 On 05-November-15			Bond Future	7.99	95.3371	7.9939	95.3371	39,145.00
03/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2411	2	2411	2	0.00
03/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	671	1	671	1	0.00
03/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	656	1	656	1	0.00
03/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	686	1	686	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	410	0	410	0	2,200.00
03/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1695	2	1695	2	0.00
03/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1668	2	1668	2	0.00
03/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1722	2	1722	2	0.00
03/08/2015	R208 On 04-February-16			Bond Future	8.05	96.9793	8.0526	96.9793	0.00
03/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	947	1	947	1	0.00
03/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	932	1	932	1	0.00
03/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	962	1	962	1	0.00
03/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2194	2	2194	2	0.00
03/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2168	2	2168	2	0.00
03/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2143	2	2143	2	0.00
03/08/2015	R208 On 05-May-16			Bond Future	8.10	95.3179	8.0993	95.3179	0.00
03/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1584	2	1584	2	0.00
03/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1602	2	1602	2	0.00
03/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1621	2	1621	2	0.00
03/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1984	2	1984	2	0.00
03/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1965	2	1965	2	0.00
03/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2005	2	2005	2	0.00
03/08/2015	R209 On 06-August-15			Bond Future	8.77	78.3183	8.7739	78.3183	18,366.00
03/08/2015	R209 On 06-August-15	9.90	Call	Bond Future	7975	8	7975	8	0.00
03/08/2015	R209 On 06-August-15	8.99	Call	Bond Future	1658	2	1658	2	0.00
03/08/2015	R209 On 06-August-15	9.16	Call	Bond Future	2890	3	2890	3	0.00
03/08/2015	R209 On 06-August-15	9.00	Call	Bond Future	1729	2	1729	2	0.00
03/08/2015	R209 On 06-August-15	8.71	Call	Bond Future	196	0	196	0	640.00
03/08/2015	R209 On 06-August-15	9.01	Call	Bond Future	1801	2	1801	2	0.00
03/08/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
03/08/2015	R209 On 06-August-15	9.00	Put	Bond Future	17	0	17	0	0.00
03/08/2015	R209 On 06-August-15	9.16	Put	Bond Future	1	0	1	0	0.00
03/08/2015	R209 On 06-August-15	9.01	Put	Bond Future	14	0	14	0	0.00
03/08/2015	R209 On 06-August-15	8.71	Put	Bond Future	691	1	691	1	0.00
03/08/2015	R209 On 06-August-15	8.99	Put	Bond Future	20	0	20	0	0.00
03/08/2015	R209 On 05-November-15			Bond Future	8.83	76.4305	8.8267	76.4305	24,510.00
03/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4209	4	4209	4	0.00
03/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	359	0	359	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
03/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1267	1	1267	1	900.00
03/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3761	4	3761	4	0.00
03/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	380	0	380	0	0.00
03/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	370	0	370	0	0.00
03/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7091	7	7091	7	0.00
03/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3821	4	3821	4	0.00
03/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1084	1	1084	1	900.00
03/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7167	7	7167	7	0.00
03/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1283	1	1283	1	640.00
03/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7015	7	7015	7	0.00
03/08/2015	R209 On 04-February-16			Bond Future	8.87	77.7472	8.8721	77.7472	400.00
03/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2820	3	2820	3	0.00
03/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2854	3	2854	3	0.00
03/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2889	3	2889	3	0.00
03/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3785	4	3785	4	0.00
03/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3743	4	3743	4	0.00
03/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3827	4	3827	4	0.00
03/08/2015	R209 On 05-May-16			Bond Future	8.91	75.9928	8.9116	75.9928	0.00
03/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4268	4	4268	4	0.00
03/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4308	4	4308	4	0.00
03/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4230	4	4230	4	0.00
03/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3577	4	3577	4	0.00
03/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3611	4	3611	4	0.00
03/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3647	4	3647	4	0.00
03/08/2015	R210 On 06-August-15			Bond Future	181.65	181.6628	181.6548	181.6628	853.00
03/08/2015	R210 On 06-August-15	178.99	Call	Bond Future	2665	3	2665	3	0.00
03/08/2015	R210 On 06-August-15	179.01	Call	Bond Future	2645	3	2645	3	0.00
03/08/2015	R210 On 06-August-15	179.00	Call	Bond Future	2655	3	2655	3	0.00
03/08/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 05-November-15			Bond Future	182.46	182.4688	182.4561	182.4688	786.00
03/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	456	0	456	0	0.00
03/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	446	0	446	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
03/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	466	0	466	0	0.00
03/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 04-February-16			Bond Future	185.61	185.6260	185.6098	185.6260	0.00
03/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	620	1	620	1	0.00
03/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	610	1	610	1	0.00
03/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	600	1	600	1	0.00
03/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 06-August-15			Bond Future	134.37	134.3833	134.3744	134.3833	1,120.00
03/08/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 06-August-15	135.00	Put	Bond Future	626	1	626	1	0.00
03/08/2015	R211 On 06-August-15	134.99	Put	Bond Future	616	1	616	1	0.00
03/08/2015	R211 On 06-August-15	135.01	Put	Bond Future	636	1	636	1	0.00
03/08/2015	R211 On 05-November-15			Bond Future	136.55	136.5564	136.5464	136.5564	0.00
03/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1556	2	1556	2	0.00
03/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1546	2	1546	2	0.00
03/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1536	2	1536	2	0.00
03/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 04-February-16			Bond Future	138.85	138.8648	138.8522	138.8648	1,120.00
03/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	138	0	138	0	0.00
03/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	158	0	158	0	0.00
03/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	148	0	148	0	0.00
03/08/2015	R212 On 06-August-15			Bond Future	141.39	141.3997	141.3928	141.3997	1,045.00
03/08/2015	R212 On 06-August-15	140.99	Call	Bond Future	403	0	403	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
03/08/2015	R212 On 06-August-15	141.00	Call	Bond Future	393	0	393	0	0.00
03/08/2015	R212 On 06-August-15	141.01	Call	Bond Future	383	0	383	0	0.00
03/08/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 05-November-15			Bond Future	143.68	143.6863	143.6783	143.6863	0.00
03/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2322	2	2322	2	0.00
03/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2332	2	2332	2	0.00
03/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2312	2	2312	2	0.00
03/08/2015	R212 On 04-February-16			Bond Future	146.10	146.1128	146.1020	146.1128	0.00
03/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	102	0	102	0	0.00
03/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	92	0	92	0	0.00
03/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	112	0	112	0	0.00
03/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R213 On 06-August-15			Bond Future	8.65	89.0550	8.6541	89.0550	3,414.00
03/08/2015	R213 On 06-August-15	8.49	Call	Bond Future	44	0	44	0	0.00
03/08/2015	R213 On 06-August-15	8.51	Call	Bond Future	61	0	61	0	0.00
03/08/2015	R213 On 06-August-15	8.50	Call	Bond Future	52	0	52	0	0.00
03/08/2015	R213 On 06-August-15	8.50	Put	Bond Future	1236	1	1236	1	0.00
03/08/2015	R213 On 06-August-15	8.49	Put	Bond Future	1305	1	1305	1	0.00
03/08/2015	R213 On 06-August-15	8.51	Put	Bond Future	1167	1	1167	1	0.00
03/08/2015	R213 On 05-November-15			Bond Future	8.71	86.9436	8.7130	86.9436	17,330.00
03/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	229	0	229	0	0.00
03/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	244	0	244	0	0.00
03/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	236	0	236	0	0.00
03/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7991	8	7991	8	0.00
03/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7836	8	7836	8	0.00
03/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7913	8	7913	8	0.00
03/08/2015	R213 On 04-February-16			Bond Future	8.77	88.4409	8.7652	88.4409	0.00

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03/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3140	3	3140	3	0.00
03/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3178	3	3178	3	0.00
03/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3104	3	3104	3	0.00
03/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3253	3	3253	3	0.00
03/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3217	3	3217	3	0.00
03/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3291	3	3291	3	0.00
03/08/2015	R213 On 05-May-16			Bond Future	8.81	86.4787	8.8059	86.4787	0.00
03/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3587	4	3587	4	0.00
03/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3622	4	3622	4	0.00
03/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3659	4	3659	4	0.00
03/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4033	4	4033	4	0.00
03/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4071	4	4071	4	0.00
03/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3996	4	3996	4	0.00
03/08/2015	R214 On 06-August-15			Bond Future	8.81	79.5495	8.8087	79.5495	18,208.00
03/08/2015	R214 On 06-August-15	8.74	Call	Bond Future	199	0	199	0	0.00
03/08/2015	R214 On 06-August-15	8.75	Call	Bond Future	225	0	225	0	0.00
03/08/2015	R214 On 06-August-15	8.76	Call	Bond Future	253	0	253	0	0.00
03/08/2015	R214 On 06-August-15	8.74	Put	Bond Future	763	1	763	1	0.00
03/08/2015	R214 On 06-August-15	8.75	Put	Bond Future	706	1	706	1	0.00
03/08/2015	R214 On 06-August-15	8.76	Put	Bond Future	652	1	652	1	0.00
03/08/2015	R214 On 05-November-15			Bond Future	8.86	77.5382	8.8609	77.5382	5,750.00
03/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	366	0	366	0	0.00
03/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	356	0	356	0	0.00
03/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	345	0	345	0	0.00
03/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7941	8	7941	8	0.00
03/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7857	8	7857	8	0.00
03/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7774	8	7774	8	0.00
03/08/2015	R214 On 04-February-16			Bond Future	8.91	78.8736	8.9075	78.8736	4,620.00
03/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	938	1	938	1	0.00
03/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	955	1	955	1	0.00
03/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	922	1	922	1	0.00
03/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8723	9	8723	9	0.00
03/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8799	9	8799	9	0.00
03/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8876	9	8876	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
03/08/2015	R214 On 05-May-16			Bond Future	8.94	76.9933	8.9442	76.9933	0.00
03/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4376	4	4376	4	0.00
03/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4457	4	4457	4	0.00
03/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4416	4	4416	4	0.00
03/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3975	4	3975	4	0.00
03/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3937	4	3937	4	0.00
03/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4014	4	4014	4	0.00
03/08/2015	R248 On 06-August-15			Bond Future	8.88	102.4381	8.8838	102.4381	24,848.00
03/08/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 06-August-15	8.76	Put	Bond Future	1310	1	1310	1	0.00
03/08/2015	R248 On 06-August-15	8.74	Put	Bond Future	1525	2	1525	2	0.00
03/08/2015	R248 On 06-August-15	8.75	Put	Bond Future	1417	1	1417	1	0.00
03/08/2015	R248 On 05-November-15			Bond Future	8.94	99.6560	8.9380	99.6560	16,456.00
03/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	10736	11	10736	11	0.00
03/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10612	11	10612	11	0.00
03/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10488	11	10488	11	0.00
03/08/2015	R248 On 04-February-16			Bond Future	8.99	101.3723	8.9866	101.3723	0.00
03/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	35	0	35	0	0.00
03/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	239	0	239	0	0.00
03/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	137	0	137	0	0.00
03/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-May-16			Bond Future	9.03	98.7549	9.0252	98.7549	0.00
03/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	257	0	257	0	0.00
03/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	359	0	359	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
03/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	155	0	155	0	0.00
