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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
04/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	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
04/08/2015	2025 On 06-August-15			Bond Future	123.11	123.1191	123.1134	123.1191	16.00
04/08/2015	2025 On 06-August-15	120.99	Call	Bond Future	2123	2	2123	2	0.00
04/08/2015	2025 On 06-August-15	121.00	Call	Bond Future	2113	2	2113	2	0.00
04/08/2015	2025 On 06-August-15	121.01	Call	Bond Future	2103	2	2103	2	0.00
04/08/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 05-November-15			Bond Future	125.10	125.1092	125.1024	125.1092	38.00
04/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2092	2	2092	2	0.00
04/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2112	2	2112	2	0.00
04/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2102	2	2102	2	0.00
04/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 04-February-16			Bond Future	126.04	127.2324	126.0418	127.2324	0.00
04/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	52	1	52	1	0.00
04/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	32	1	32	1	0.00
04/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	42	1	42	1	0.00
04/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 06-August-15			Bond Future	8.59	95.1120	8.5935	95.1120	6,073.00
04/08/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 06-August-15	7.75	Put	Bond Future	7014	7	7014	7	0.00
04/08/2015	2030 On 06-August-15	7.76	Put	Bond Future	6927	7	6927	7	0.00
04/08/2015	2030 On 06-August-15	7.74	Put	Bond Future	7102	7	7102	7	0.00
04/08/2015	2030 On 05-November-15			Bond Future	8.65	96.6415	8.6510	96.6415	5,696.00
04/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1187	1	1187	1	0.00
04/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1108	1	1108	1	0.00

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04/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1267	2	1267	2	0.00
04/08/2015	2030 On 04-February-16			Bond Future	8.70	94.2976	8.7010	94.2976	400.00
04/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	452	0	452	0	0.00
04/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	375	0	375	0	0.00
04/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	299	0	299	0	0.00
04/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 06-August-15			Bond Future	8.68	98.9642	8.6836	98.9642	1,579.00
04/08/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 06-August-15	8.50	Put	Bond Future	1574	2	1574	2	0.00
04/08/2015	2032 On 06-August-15	8.51	Put	Bond Future	1488	2	1488	2	0.00
04/08/2015	2032 On 06-August-15	8.49	Put	Bond Future	1661	2	1661	2	0.00
04/08/2015	2032 On 05-November-15			Bond Future	8.74	96.4005	8.7422	96.4005	1,579.00
04/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6507	7	6507	7	0.00
04/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6599	7	6599	7	0.00
04/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6415	7	6415	7	0.00
04/08/2015	2032 On 04-February-16			Bond Future	8.79	98.0600	8.7924	98.0600	0.00
04/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	850	1	850	1	0.00
04/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	767	1	767	1	0.00
04/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	683	1	683	1	0.00
04/08/2015	2032 On 05-May-16			Bond Future	8.84	95.6620	8.8361	95.6620	0.00
04/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1323	1	1323	1	0.00
04/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1243	1	1243	1	0.00
04/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1402	1	1402	1	0.00
04/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00

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04/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 06-August-15			Bond Future	8.81	96.9889	8.8133	96.9889	4,563.00
04/08/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 06-August-15	8.75	Put	Bond Future	594	1	594	1	0.00
04/08/2015	2037 On 06-August-15	8.76	Put	Bond Future	500	1	500	1	0.00
04/08/2015	2037 On 06-August-15	8.74	Put	Bond Future	688	1	688	1	0.00
04/08/2015	2037 On 05-November-15			Bond Future	8.87	98.5486	8.8683	98.5486	43,737.00
04/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8564	9	8564	9	0.00
04/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8669	9	8669	9	0.00
04/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8459	9	8459	9	0.00
04/08/2015	2037 On 04-February-16			Bond Future	8.92	95.9870	8.9168	95.9870	370.00
04/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1542	2	1542	2	0.00
04/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	1635	2	1635	2	0.00
04/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1448	2	1448	2	0.00
04/08/2015	2037 On 05-May-16			Bond Future	8.96	97.7100	8.9605	97.7100	0.00
04/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	265	0	265	0	0.00
04/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	445	0	445	0	0.00
04/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	355	0	355	0	0.00
04/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 06-August-15			Bond Future	128.09	128.0984	128.0934	128.0984	2,548.00
04/08/2015	2038 On 06-August-15	127.99	Call	Bond Future	103	0	103	0	0.00
04/08/2015	2038 On 06-August-15	128.01	Call	Bond Future	83	0	83	0	0.00
04/08/2015	2038 On 06-August-15	128.00	Call	Bond Future	93	0	93	0	0.00

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04/08/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 05-November-15			Bond Future	130.16	130.1690	130.1629	130.1690	5,820.00
04/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3837	4	3837	4	0.00
04/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3847	4	3847	4	0.00
04/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3827	4	3827	4	0.00
04/08/2015	2038 On 04-February-16			Bond Future	131.04	132.3749	131.0369	132.3749	0.00
04/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	37	1	37	1	0.00
04/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	27	1	27	1	0.00
04/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	47	1	47	1	0.00
04/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 06-August-15			Bond Future	8.87	98.9005	8.8681	98.9005	9,659.00
04/08/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 06-August-15	8.74	Put	Bond Future	1324	1	1324	1	0.00
04/08/2015	2044 On 06-August-15	8.75	Put	Bond Future	1219	1	1219	1	0.00
04/08/2015	2044 On 06-August-15	8.76	Put	Bond Future	1115	1	1115	1	0.00
04/08/2015	2044 On 05-November-15			Bond Future	8.92	100.4910	8.9206	100.4910	12,999.00
04/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7193	7	7193	7	0.00
04/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7079	7	7079	7	0.00
04/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7307	7	7307	7	0.00
04/08/2015	2044 On 04-February-16			Bond Future	8.97	97.8377	8.9669	97.8377	0.00
04/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	430	0	430	0	0.00
04/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	231	0	231	0	0.00

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04/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	330	0	330	0	0.00
04/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-May-16			Bond Future	9.01	99.5938	9.0086	99.5938	0.00
04/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	14	0	14	0	0.00
04/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	185	0	185	0	0.00
04/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	86	0	86	0	0.00
04/08/2015	2046 On 06-August-15			Bond Future	127.26	127.1243	127.2587	127.1243	5,589.00
04/08/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 06-August-15	128.99	Put	Bond Future	1731	2	1731	2	0.00
04/08/2015	2046 On 06-August-15	129.00	Put	Bond Future	1741	2	1741	2	0.00
04/08/2015	2046 On 06-August-15	129.01	Put	Bond Future	1751	2	1751	2	0.00
04/08/2015	2046 On 05-November-15			Bond Future	127.91	127.7706	127.9061	127.7706	5,722.00
04/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	5094	5	5094	5	0.00
04/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	5084	5	5084	5	0.00
04/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	5104	5	5104	5	0.00
04/08/2015	2046 On 04-February-16			Bond Future	130.12	129.9792	130.1161	129.9792	0.00
04/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2126	2	2126	2	0.00
04/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2116	2	2116	2	0.00
04/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2106	2	2106	2	0.00
04/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 06-August-15			Bond Future	136.23	136.2360	136.2310	136.2360	1,232.00
04/08/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00

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04/08/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 06-August-15	136.99	Put	Bond Future	759	1	759	1	0.00
04/08/2015	2050 On 06-August-15	137.00	Put	Bond Future	769	1	769	1	0.00
04/08/2015	2050 On 06-August-15	137.01	Put	Bond Future	779	1	779	1	0.00
04/08/2015	2050 On 05-November-15			Bond Future	138.43	138.4379	138.4318	138.4379	4,361.00
04/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6578	7	6578	7	0.00
04/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6568	7	6568	7	0.00
04/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6558	7	6558	7	0.00
04/08/2015	2050 On 04-February-16			Bond Future	139.29	139.3111	139.2889	139.3111	0.00
04/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1289	1	1289	1	0.00
04/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1279	1	1279	1	0.00
04/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1299	1	1299	1	0.00
04/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	AL37 On 06-August-15			Index Future	458.43	457.7350	458.4330	457.7350	26.00
04/08/2015	AL37 On 05-November-15			Index Future	465.88	465.1720	465.8770	465.1720	3.00
04/08/2015	AL37 On 04-February-16			Index Future	473.89	473.1720	473.8850	473.1720	0.00
04/08/2015	AL7T On 06-August-15			Index Future	542.20	540.7270	542.1990	540.7270	0.00
04/08/2015	AL7T On 05-November-15			Index Future	551.00	549.5120	551.0030	549.5120	1.00
04/08/2015	AL7T On 04-February-16			Index Future	560.47	558.9620	560.4740	558.9620	0.00
04/08/2015	ALBI On 06-August-15			Index Future	495.50	494.4070	495.4960	494.4070	10.00
04/08/2015	ALBI On 05-November-15			Index Future	503.54	502.4400	503.5420	502.4400	458.00
04/08/2015	ALBI On 04-February-16			Index Future	512.20	511.0800	512.1970	511.0800	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
04/08/2015	ALBI On 05-May-16			Index Future	521.37	520.2400	521.3690	520.2400	0.00
04/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	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
04/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2015	EL28 On 06-August-15			Bond Future	127.45	126.7609	127.4451	126.7609	0.00
04/08/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2435	2	2435	2	0.00
04/08/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2445	2	2445	2	0.00
04/08/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2455	2	2455	2	0.00
04/08/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 05-November-15			Bond Future	127.95	127.2594	127.9482	127.2594	0.00
04/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	958	0	958	0	0.00
04/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	938	0	938	0	0.00
04/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	948	0	948	0	0.00
04/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 04-February-16			Bond Future	130.16	129.4594	130.1592	129.4594	0.00
04/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1169	0	1169	0	0.00
04/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1159	0	1159	0	0.00
04/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1149	0	1149	0	0.00
04/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 06-August-15			Bond Future	9.71	84.2255	9.7050	84.2255	6,396.00
04/08/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 06-August-15	9.59	Put	Bond Future	839	1	839	1	0.00
04/08/2015	ES33 On 06-August-15	9.61	Put	Bond Future	692	1	692	1	0.00
04/08/2015	ES33 On 06-August-15	9.60	Put	Bond Future	765	1	765	1	0.00
04/08/2015	ES33 On 05-November-15			Bond Future	9.79	81.7925	9.7913	81.7925	6,441.00
04/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	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
04/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5950	6	5950	6	0.00
04/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5871	6	5871	6	0.00
04/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6030	6	6030	6	0.00
04/08/2015	ES33 On 04-February-16			Bond Future	9.87	83.2002	9.8724	83.2002	0.00
04/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	820	1	820	1	0.00
04/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	958	1	958	1	0.00
04/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	889	1	889	1	0.00
04/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 05-May-16			Bond Future	9.95	80.9020	9.9457	80.9020	0.00
04/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	306	0	306	0	0.00
04/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	444	0	444	0	0.00
04/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	375	0	375	0	0.00
04/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	GOVI On 06-August-15			GOVI	491.73	490.6440	491.7280	490.6440	38.00
04/08/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 06-August-15	500.00	Put	GOVI	82720	9	82720	9	0.00
04/08/2015	GOVI On 06-August-15	500.01	Put	GOVI	82820	9	82820	9	0.00
04/08/2015	GOVI On 06-August-15	499.99	Put	GOVI	82620	9	82620	9	0.00
04/08/2015	GOVI On 05-November-15			GOVI	499.71	498.6160	499.7140	498.6160	441.00
04/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	302860	31	302860	31	0.00
04/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	302760	31	302760	31	0.00
04/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	302960	31	302960	31	0.00
04/08/2015	GOVI On 04-February-16			GOVI	508.30	507.1910	508.3030	507.1910	26.00
04/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/08/2015	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
04/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	36870	5	36870	5	0.00
04/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	37070	5	37070	5	0.00
04/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	36970	5	36970	5	0.00
04/08/2015	GOVI On 05-May-16			GOVI	517.41	516.2810	517.4050	516.2810	0.00
04/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	5850	2	5850	2	0.00
04/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	5950	2	5950	2	0.00
04/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	6050	2	6050	2	0.00
04/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2015	IGOV On 06-August-15			Index Future	232.30	232.1430	232.2990	232.1430	213.00
04/08/2015	IGOV On 05-November-15			Index Future	236.09	235.9340	236.0910	235.9340	969.00
04/08/2015	IGOV On 04-February-16			Index Future	240.17	240.0100	240.1680	240.0100	82.00
04/08/2015	IGOV On 05-May-16			Index Future	244.49	244.3310	244.4860	244.3310	0.00
04/08/2015	ILBI On 06-August-15			Index Future	629.44	629.0140	629.4440	629.0140	2.00
04/08/2015	ILBI On 05-November-15			Index Future	639.83	639.3920	639.8260	639.3920	0.00
04/08/2015	ILBI On 04-February-16			Index Future	650.82	650.3820	650.8220	650.3820	159.00
04/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6600	6.3200	93.6600	0.00
04/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6200	6.3600	93.6200	0.00
04/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5100	6.4600	93.5100	0.00
04/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.4800	6.4900	93.4800	0.00
04/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.3600	6.6000	93.3600	0.00
04/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2100	6.7800	93.2100	2,000.00
04/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1000	6.8500	93.1000	0.00
04/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9000	7.0600	92.9000	0.00
04/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.7100	7.2700	92.7100	0.00
04/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5800	7.4100	92.5800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4700	7.5200	92.4700	0.00
04/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.64	92.3400	7.6400	92.3400	0.00
04/08/2015	R023 On 06-August-15			Bond Future	8.08	101.3542	8.0841	101.3542	7,594.00
04/08/2015	R023 On 06-August-15	8.24	Call	Bond Future	866	1	866	1	0.00
04/08/2015	R023 On 06-August-15	9.07	Call	Bond Future	5245	5	5245	5	0.00
04/08/2015	R023 On 06-August-15	8.25	Call	Bond Future	918	1	918	1	0.00
04/08/2015	R023 On 06-August-15	8.26	Call	Bond Future	970	1	970	1	0.00
04/08/2015	R023 On 06-August-15	8.24	Put	Bond Future	12	0	12	0	0.00
04/08/2015	R023 On 06-August-15	8.26	Put	Bond Future	7	0	7	0	0.00
04/08/2015	R023 On 06-August-15	8.25	Put	Bond Future	9	0	9	0	0.00
04/08/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
04/08/2015	R023 On 05-November-15			Bond Future	8.15	99.0600	8.1530	99.0600	17,319.00
04/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1073	1	1073	1	0.00
04/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1117	1	1117	1	0.00
04/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1095	1	1095	1	0.00
04/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1918	2	1918	2	0.00
04/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1887	2	1887	2	0.00
04/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1950	2	1950	2	0.00
04/08/2015	R023 On 04-February-16			Bond Future	8.21	100.7647	8.2121	100.7647	1,050.00
04/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1510	1	1510	1	0.00
04/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1466	1	1466	1	0.00
04/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1488	1	1488	1	0.00
04/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2628	3	2628	3	0.00
04/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2597	3	2597	3	0.00
04/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2567	3	2567	3	0.00
04/08/2015	R023 On 05-May-16			Bond Future	8.25	98.6431	8.2538	98.6431	0.00
04/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2414	2	2414	2	0.00
04/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2388	2	2388	2	0.00
04/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2362	2	2362	2	0.00
04/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2407	3	2407	3	0.00
04/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2383	3	2383	3	0.00
04/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2432	3	2432	3	0.00
04/08/2015	R186 On 06-August-15			Bond Future	8.20	117.9008	8.2035	117.9008	17,079.00
04/08/2015	R186 On 06-August-15	8.50	Call	Bond Future	2374	2	2374	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
04/08/2015	R186 On 06-August-15	7.65	Call	Bond Future	0	0	0	0	75.00
04/08/2015	R186 On 06-August-15	7.85	Call	Bond Future	0	0	0	0	20.00
04/08/2015	R186 On 06-August-15	8.00	Call	Bond Future	6	0	6	0	0.00
04/08/2015	R186 On 06-August-15	8.01	Call	Bond Future	8	0	8	0	0.00
04/08/2015	R186 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R186 On 06-August-15	8.35	Call	Bond Future	1207	1	1207	1	20.00
04/08/2015	R186 On 06-August-15	7.99	Call	Bond Future	4	0	4	0	0.00
04/08/2015	R186 On 06-August-15	8.45	Call	Bond Future	1980	2	1980	2	0.00
04/08/2015	R186 On 06-August-15	8.05	Call	Bond Future	21	0	21	0	75.00
04/08/2015	R186 On 06-August-15	8.55	Call	Bond Future	2767	2	2767	2	0.00
04/08/2015	R186 On 06-August-15	8.90	Call	Bond Future	5472	5	5472	5	0.00
04/08/2015	R186 On 06-August-15	8.46	Call	Bond Future	2059	2	2059	2	0.00
04/08/2015	R186 On 06-August-15	8.68	Call	Bond Future	3782	3	3782	3	0.00
04/08/2015	R186 On 06-August-15	7.85	Put	Bond Future	2919	3	2919	3	0.00
04/08/2015	R186 On 06-August-15	8.01	Put	Bond Future	1593	2	1593	2	0.00
04/08/2015	R186 On 06-August-15	8.35	Put	Bond Future	26	0	26	0	0.00
04/08/2015	R186 On 06-August-15	7.75	Put	Bond Future	3763	4	3763	4	0.00
04/08/2015	R186 On 06-August-15	8.45	Put	Bond Future	2	0	2	0	4,229.00
04/08/2015	R186 On 06-August-15	7.99	Put	Bond Future	1756	2	1756	2	0.00
04/08/2015	R186 On 06-August-15	8.05	Put	Bond Future	1276	2	1276	2	0.00
04/08/2015	R186 On 06-August-15	7.65	Put	Bond Future	4615	5	4615	5	0.00
04/08/2015	R186 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	5,229.00
04/08/2015	R186 On 06-August-15	8.68	Put	Bond Future	0	0	0	0	20.00
04/08/2015	R186 On 06-August-15	8.46	Put	Bond Future	1	0	1	0	75.00
04/08/2015	R186 On 06-August-15	8.00	Put	Bond Future	1674	2	1674	2	0.00
04/08/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
04/08/2015	R186 On 06-August-15	8.55	Put	Bond Future	0	0	0	0	7,229.00
04/08/2015	R186 On 05-November-15			Bond Future	8.26	119.7969	8.2612	119.7969	27,407.00
04/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2162	2	2162	2	0.00
04/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3070	3	3070	3	0.00
04/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2085	2	2085	2	0.00
04/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5249	5	5249	5	0.00
04/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6171	6	6171	6	0.00
04/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2616	2	2616	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
04/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	983	1	983	1	674.00
04/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	713	1	713	1	169.00
04/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2201	2	2201	2	0.00
04/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	750	1	750	1	1,200.00
04/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2241	2	2241	2	0.00
04/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3311	3	3311	3	0.00
04/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3566	3	3566	3	0.00
04/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2414	3	2414	3	1,090.00
04/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4235	4	4235	4	0.00
04/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5044	5	5044	5	0.00
04/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1582	2	1582	2	6,248.00
04/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2331	3	2331	3	0.00
04/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1913	2	1913	2	9,370.00
04/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2251	2	2251	2	0.00
04/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1433	2	1433	2	4,666.00
04/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1300	1	1300	1	4,667.00
04/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	693	1	693	1	843.00
04/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4915	5	4915	5	0.00
04/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2291	2	2291	2	8,690.00
04/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	493	1	493	1	2,600.00
04/08/2015	R186 On 04-February-16			Bond Future	8.31	116.5594	8.3082	116.5594	6,262.00
04/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	824	1	824	1	0.00
04/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	808	1	808	1	0.00
04/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	793	1	793	1	0.00
04/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7348	8	7348	8	0.00
04/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7281	8	7281	8	0.00
04/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7417	8	7417	8	0.00
04/08/2015	R186 On 05-May-16			Bond Future	8.35	118.6510	8.3466	118.6510	0.00
04/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3736	4	3736	4	0.00
04/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3774	4	3774	4	0.00
04/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3698	4	3698	4	0.00
04/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1432	1	1432	1	0.00
04/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3825	4	3825	4	0.00
04/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3749	4	3749	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7663	8	7663	8	0.00
04/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3787	4	3787	4	0.00
04/08/2015	R186 On 04-August-16			Bond Future	8.39	115.5063	8.3863	115.5063	0.00
04/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	773	0	773	0	0.00
04/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	921	1	921	1	0.00
04/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	847	0	847	0	0.00
04/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 06-August-15			Bond Future	293.55	293.5659	293.5523	293.5659	929.00
04/08/2015	R197 On 06-August-15	288.01	Call	Bond Future	5542	6	5542	6	0.00
04/08/2015	R197 On 06-August-15	288.00	Call	Bond Future	5552	6	5552	6	0.00
04/08/2015	R197 On 06-August-15	287.99	Call	Bond Future	5562	6	5562	6	0.00
04/08/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 05-November-15			Bond Future	298.29	298.3110	298.2950	298.3110	927.00
04/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3305	3	3305	3	0.00
04/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3285	3	3285	3	0.00
04/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3295	3	3295	3	0.00
04/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 04-February-16			Bond Future	297.09	297.1587	297.0933	297.1587	0.00
04/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	103	0	103	0	0.00
04/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	83	0	83	0	0.00
04/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	93	0	93	0	0.00
04/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 06-August-15			Bond Future	238.56	238.5687	238.5592	238.5687	555.00
04/08/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	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
04/08/2015	R202 On 06-August-15	239.99	Put	Bond Future	1431	1	1431	1	0.00
04/08/2015	R202 On 06-August-15	240.00	Put	Bond Future	1441	1	1441	1	0.00
04/08/2015	R202 On 06-August-15	240.01	Put	Bond Future	1451	1	1451	1	0.00
04/08/2015	R202 On 05-November-15			Bond Future	242.41	242.4248	242.4136	242.4248	52,921.00
04/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3576	4	3576	4	0.00
04/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3596	4	3596	4	0.00
04/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3586	4	3586	4	0.00
04/08/2015	R202 On 04-February-16			Bond Future	243.23	243.2641	243.2260	243.2641	0.00
04/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3236	3	3236	3	0.00
04/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3226	3	3226	3	0.00
04/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3216	3	3216	3	0.00
04/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R203 On 06-August-15			Bond Future	7.22	105.2472	7.2158	105.2472	16,356.00
04/08/2015	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R203 On 06-August-15	7.84	Call	Bond Future	1199	1	1199	1	0.00
04/08/2015	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R203 On 06-August-15	6.76	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R203 On 06-August-15	6.75	Put	Bond Future	907	1	907	1	0.00
04/08/2015	R203 On 06-August-15	6.76	Put	Bond Future	887	1	887	1	0.00
04/08/2015	R203 On 06-August-15	6.74	Put	Bond Future	927	1	927	1	0.00
04/08/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
04/08/2015	R203 On 05-November-15			Bond Future	7.31	102.7735	7.3074	102.7735	6,811.00
04/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	0	4	0	0.00
04/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	5	0	5	0	0.00
04/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	4	0	0.00
04/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2284	2	2284	2	0.00
04/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2301	2	2301	2	0.00
04/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2266	2	2266	2	0.00
04/08/2015	R203 On 04-February-16			Bond Future	7.37	104.5423	7.3696	104.5423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	365	0	365	0	0.00
04/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	351	0	351	0	0.00
04/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	358	0	358	0	0.00
04/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	545	1	545	1	0.00
04/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	529	1	529	1	0.00
04/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	537	1	537	1	0.00
04/08/2015	R203 On 05-May-16			Bond Future	7.39	102.2478	7.3862	102.2478	0.00
04/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	440	0	440	0	0.00
04/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	452	0	452	0	0.00
04/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	446	0	446	0	0.00
04/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	613	1	613	1	0.00
04/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	626	1	626	1	0.00
04/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	620	1	620	1	0.00
04/08/2015	R204 On 06-August-15			Bond Future	7.54	102.3563	7.5353	102.3563	4,023.00
04/08/2015	R204 On 06-August-15	8.41	Call	Bond Future	2536	2	2536	2	0.00
04/08/2015	R204 On 06-August-15	7.74	Call	Bond Future	602	0	602	0	0.00
04/08/2015	R204 On 06-August-15	7.76	Call	Bond Future	660	1	660	1	0.00
04/08/2015	R204 On 06-August-15	7.75	Call	Bond Future	631	1	631	1	0.00
04/08/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
04/08/2015	R204 On 06-August-15	7.75	Put	Bond Future	1	0	1	0	0.00
04/08/2015	R204 On 06-August-15	7.74	Put	Bond Future	1	0	1	0	0.00
04/08/2015	R204 On 06-August-15	7.76	Put	Bond Future	1	0	1	0	0.00
04/08/2015	R204 On 05-November-15			Bond Future	7.62	104.0024	7.6204	104.0024	14,685.00
04/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	7	0	0.00
04/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	8	0	8	0	0.00
04/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	7	0	7	0	0.00
04/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3828	4	3828	4	0.00
04/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3856	4	3856	4	0.00
04/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3884	4	3884	4	0.00
04/08/2015	R204 On 04-February-16			Bond Future	7.68	101.7547	7.6833	101.7547	0.00
04/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	634	1	634	1	0.00
04/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	623	1	623	1	0.00
04/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	612	1	612	1	0.00
04/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1090	1	1090	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1076	1	1076	1	0.00
04/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1105	1	1105	1	0.00
04/08/2015	R204 On 05-May-16			Bond Future	7.73	103.5804	7.7266	103.5804	0.00
04/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1092	1	1092	1	0.00
04/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1080	1	1080	1	0.00
04/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1067	1	1067	1	0.00
04/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1025	1	1025	1	0.00
04/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1036	1	1036	1	0.00
04/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1014	1	1014	1	0.00
04/08/2015	R207 On 06-August-15			Bond Future	7.75	98.5327	7.7548	98.5327	2,190.00
04/08/2015	R207 On 06-August-15	7.74	Call	Bond Future	110	0	110	0	0.00
04/08/2015	R207 On 06-August-15	7.76	Call	Bond Future	145	0	145	0	0.00
04/08/2015	R207 On 06-August-15	7.75	Call	Bond Future	127	0	127	0	0.00
04/08/2015	R207 On 06-August-15	7.46	Call	Bond Future	0	0	0	0	70.00
04/08/2015	R207 On 06-August-15	7.74	Put	Bond Future	164	0	164	0	0.00
04/08/2015	R207 On 06-August-15	7.46	Put	Bond Future	1082	1	1082	1	0.00
04/08/2015	R207 On 06-August-15	7.76	Put	Bond Future	126	0	126	0	0.00
04/08/2015	R207 On 06-August-15	7.75	Put	Bond Future	144	0	144	0	0.00
04/08/2015	R207 On 05-November-15			Bond Future	7.83	100.1173	7.8318	100.1173	37,422.00
04/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	747	1	747	1	0.00
04/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	779	1	779	1	0.00
04/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	763	1	763	1	0.00
04/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	430	0	430	0	19.00
04/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	358	0	358	0	53.00
04/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1066	1	1066	1	0.00
04/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1047	1	1047	1	0.00
04/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1587	2	1587	2	0.00
04/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1028	1	1028	1	0.00
04/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1763	2	1763	2	0.00
04/08/2015	R207 On 04-February-16			Bond Future	7.89	98.1980	7.8934	98.1980	0.00
04/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	377	0	377	0	43.00
04/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	586	1	586	1	0.00
04/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	608	1	608	1	0.00
04/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	597	1	597	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
04/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1898	2	1898	2	0.00
04/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1876	2	1876	2	0.00
04/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1920	2	1920	2	0.00
04/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2449	3	2449	3	0.00
04/08/2015	R207 On 05-May-16			Bond Future	7.94	99.9601	7.9445	99.9601	0.00
04/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1295	1	1295	1	0.00
04/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1265	1	1265	1	0.00
04/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	890	1	890	1	43.00
04/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1280	1	1280	1	0.00
04/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1574	2	1574	2	0.00
04/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1557	2	1557	2	0.00
04/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2090	2	2090	2	0.00
04/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1590	2	1590	2	0.00
04/08/2015	R207 On 04-August-16			Bond Future	8.00	98.1335	7.9999	98.1335	0.00
04/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	29	0	29	0	0.00
04/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	29	0	29	0	0.00
04/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R208 On 06-August-15			Bond Future	7.88	97.2206	7.8795	97.2206	21,562.00
04/08/2015	R208 On 06-August-15	8.00	Call	Bond Future	542	0	542	0	0.00
04/08/2015	R208 On 06-August-15	8.01	Call	Bond Future	581	0	581	0	0.00
04/08/2015	R208 On 06-August-15	8.85	Call	Bond Future	4103	4	4103	4	0.00
04/08/2015	R208 On 06-August-15	7.99	Call	Bond Future	504	0	504	0	0.00
04/08/2015	R208 On 06-August-15	7.99	Put	Bond Future	25	0	25	0	0.00
04/08/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
04/08/2015	R208 On 06-August-15	8.01	Put	Bond Future	16	0	16	0	0.00
04/08/2015	R208 On 06-August-15	8.00	Put	Bond Future	20	0	20	0	0.00
04/08/2015	R208 On 05-November-15			Bond Future	7.95	95.3844	7.9508	95.3844	40,309.00
04/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2545	2	2545	2	0.00
04/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	733	1	733	1	0.00
04/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	717	1	717	1	0.00
04/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	749	1	749	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	365	0	365	0	2,200.00
04/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1576	2	1576	2	0.00
04/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1550	2	1550	2	0.00
04/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1602	2	1602	2	0.00
04/08/2015	R208 On 04-February-16			Bond Future	8.01	97.0261	8.0071	97.0261	0.00
04/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1014	1	1014	1	0.00
04/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	998	1	998	1	0.00
04/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1030	1	1030	1	0.00
04/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2078	2	2078	2	0.00
04/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2053	2	2053	2	0.00
04/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2028	2	2028	2	0.00
04/08/2015	R208 On 05-May-16			Bond Future	8.05	95.3653	8.0515	95.3653	0.00
04/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1669	2	1669	2	0.00
04/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1688	2	1688	2	0.00
04/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1707	2	1707	2	0.00
04/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1886	2	1886	2	0.00
04/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1867	2	1867	2	0.00
04/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1906	2	1906	2	0.00
04/08/2015	R209 On 06-August-15			Bond Future	8.75	78.4003	8.7482	78.4003	18,194.00
04/08/2015	R209 On 06-August-15	9.90	Call	Bond Future	8173	8	8173	8	0.00
04/08/2015	R209 On 06-August-15	8.99	Call	Bond Future	1840	2	1840	2	0.00
04/08/2015	R209 On 06-August-15	9.16	Call	Bond Future	3088	3	3088	3	0.00
04/08/2015	R209 On 06-August-15	9.00	Call	Bond Future	1914	2	1914	2	0.00
04/08/2015	R209 On 06-August-15	8.71	Call	Bond Future	196	0	196	0	640.00
04/08/2015	R209 On 06-August-15	9.01	Call	Bond Future	1987	2	1987	2	0.00
04/08/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
04/08/2015	R209 On 06-August-15	9.00	Put	Bond Future	2	0	2	0	0.00
04/08/2015	R209 On 06-August-15	9.16	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R209 On 06-August-15	9.01	Put	Bond Future	2	0	2	0	0.00
04/08/2015	R209 On 06-August-15	8.71	Put	Bond Future	493	1	493	1	0.00
04/08/2015	R209 On 06-August-15	8.99	Put	Bond Future	3	0	3	0	0.00
04/08/2015	R209 On 05-November-15			Bond Future	8.80	76.5133	8.8005	76.5133	24,850.00
04/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4344	4	4344	4	0.00
04/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	380	0	380	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1326	1	1326	1	900.00
04/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3887	4	3887	4	0.00
04/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	402	0	402	0	0.00
04/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	391	0	391	0	0.00
04/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6911	7	6911	7	0.00
04/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3679	4	3679	4	0.00
04/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1018	1	1018	1	900.00
04/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6987	7	6987	7	0.00
04/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1209	1	1209	1	640.00
04/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6836	7	6836	7	0.00
04/08/2015	R209 On 04-February-16			Bond Future	8.85	77.8303	8.8452	77.8303	400.00
04/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2908	3	2908	3	0.00
04/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2943	3	2943	3	0.00
04/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2978	3	2978	3	0.00
04/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6307	0	6307	0	0.00
04/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3629	4	3629	4	0.00
04/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3712	4	3712	4	0.00
04/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1442	0	1442	0	2,200.00
04/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3670	4	3670	4	0.00
04/08/2015	R209 On 05-May-16			Bond Future	8.88	76.0771	8.8842	76.0771	0.00
04/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4376	4	4376	4	0.00
04/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4416	4	4416	4	0.00
04/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4337	4	4337	4	0.00
04/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3479	4	3479	4	0.00
04/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3513	4	3513	4	0.00
04/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3548	4	3548	4	0.00
04/08/2015	R210 On 06-August-15			Bond Future	182.63	181.6548	182.6303	181.6548	751.00
04/08/2015	R210 On 06-August-15	178.99	Call	Bond Future	3640	3	3640	3	0.00
04/08/2015	R210 On 06-August-15	179.01	Call	Bond Future	3620	3	3620	3	0.00
04/08/2015	R210 On 06-August-15	179.00	Call	Bond Future	3630	3	3630	3	0.00
04/08/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 05-November-15			Bond Future	183.45	182.4561	183.4458	182.4561	1,698.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1446	0	1446	0	0.00
04/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1436	0	1436	0	0.00
04/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1456	0	1456	0	0.00
04/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 04-February-16			Bond Future	186.62	185.6098	186.6155	185.6098	0.00
04/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1626	1	1626	1	0.00
04/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1616	1	1616	1	0.00
04/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1606	1	1606	1	0.00
04/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 06-August-15			Bond Future	134.37	134.3744	134.3656	134.3744	1,120.00
04/08/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 06-August-15	135.00	Put	Bond Future	634	1	634	1	0.00
04/08/2015	R211 On 06-August-15	134.99	Put	Bond Future	624	1	624	1	0.00
04/08/2015	R211 On 06-August-15	135.01	Put	Bond Future	644	1	644	1	0.00
04/08/2015	R211 On 05-November-15			Bond Future	136.54	136.5464	136.5365	136.5464	0.00
04/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1546	2	1546	2	0.00
04/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1536	2	1536	2	0.00
04/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1526	2	1526	2	0.00
04/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 04-February-16			Bond Future	137.20	138.8522	137.1990	138.8522	1,120.00
04/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1791	0	1791	0	0.00
04/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1811	0	1811	0	0.00
04/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1801	0	1801	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R212 On 06-August-15			Bond Future	141.39	141.3928	141.3859	141.3928	1,045.00
04/08/2015	R212 On 06-August-15	140.99	Call	Bond Future	396	0	396	0	0.00
04/08/2015	R212 On 06-August-15	141.00	Call	Bond Future	386	0	386	0	0.00
04/08/2015	R212 On 06-August-15	141.01	Call	Bond Future	376	0	376	0	0.00
04/08/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 05-November-15			Bond Future	143.67	143.6783	143.6702	143.6783	928.00
04/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2330	2	2330	2	0.00
04/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2340	2	2340	2	0.00
04/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2320	2	2320	2	0.00
04/08/2015	R212 On 04-February-16			Bond Future	144.29	146.1020	144.2904	146.1020	0.00
04/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1710	0	1710	0	0.00
04/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1720	0	1720	0	0.00
04/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1700	0	1700	0	0.00
04/08/2015	R213 On 06-August-15			Bond Future	8.62	89.1363	8.6184	89.1363	3,414.00
04/08/2015	R213 On 06-August-15	8.49	Call	Bond Future	40	0	40	0	0.00
04/08/2015	R213 On 06-August-15	8.51	Call	Bond Future	60	0	60	0	0.00
04/08/2015	R213 On 06-August-15	8.50	Call	Bond Future	49	0	49	0	0.00
04/08/2015	R213 On 06-August-15	8.50	Put	Bond Future	960	1	960	1	0.00
04/08/2015	R213 On 06-August-15	8.49	Put	Bond Future	1029	1	1029	1	0.00
04/08/2015	R213 On 06-August-15	8.51	Put	Bond Future	893	1	893	1	0.00
04/08/2015	R213 On 05-November-15			Bond Future	8.68	87.0255	8.6762	87.0255	19,120.00
04/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	251	0	251	0	0.00
04/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	266	0	266	0	0.00
04/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	258	0	258	0	0.00
04/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7736	8	7736	8	0.00
04/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7583	8	7583	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7659	8	7659	8	0.00
04/08/2015	R213 On 04-February-16			Bond Future	8.73	88.5230	8.7275	88.5230	0.00
04/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3277	3	3277	3	0.00
04/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3316	3	3316	3	0.00
04/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3240	3	3240	3	0.00
04/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3110	3	3110	3	0.00
04/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3075	3	3075	3	0.00
04/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3147	3	3147	3	0.00
04/08/2015	R213 On 05-May-16			Bond Future	8.77	86.5621	8.7672	86.5621	0.00
04/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3724	4	3724	4	0.00
04/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3760	4	3760	4	0.00
04/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3798	4	3798	4	0.00
04/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3887	4	3887	4	0.00
04/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3925	4	3925	4	0.00
04/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3851	4	3851	4	0.00
04/08/2015	R214 On 06-August-15			Bond Future	8.79	79.5952	8.7880	79.5952	12,220.00
04/08/2015	R214 On 06-August-15	8.74	Call	Bond Future	183	0	183	0	0.00
04/08/2015	R214 On 06-August-15	8.75	Call	Bond Future	211	0	211	0	0.00
04/08/2015	R214 On 06-August-15	8.76	Call	Bond Future	242	0	242	0	0.00
04/08/2015	R214 On 06-August-15	8.74	Put	Bond Future	578	1	578	1	0.00
04/08/2015	R214 On 06-August-15	8.75	Put	Bond Future	524	1	524	1	0.00
04/08/2015	R214 On 06-August-15	8.76	Put	Bond Future	473	1	473	1	0.00
04/08/2015	R214 On 05-November-15			Bond Future	8.84	77.5840	8.8398	77.5840	12,095.00
04/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	382	0	382	0	0.00
04/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	370	0	370	0	0.00
04/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	360	0	360	0	0.00
04/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7785	8	7785	8	0.00
04/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7701	8	7701	8	0.00
04/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7619	8	7619	8	0.00
04/08/2015	R214 On 04-February-16			Bond Future	8.89	78.9192	8.8860	78.9192	4,620.00
04/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	967	1	967	1	0.00
04/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	985	1	985	1	0.00
04/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	950	1	950	1	0.00
04/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8580	9	8580	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
04/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8655	9	8655	9	0.00
04/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8732	9	8732	9	0.00
04/08/2015	R214 On 05-May-16			Bond Future	8.92	77.0395	8.9222	77.0395	0.00
04/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4463	4	4463	4	0.00
04/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4546	4	4546	4	0.00
04/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4504	4	4504	4	0.00
04/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3888	4	3888	4	0.00
04/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3851	4	3851	4	0.00
04/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3926	4	3926	4	0.00
04/08/2015	R248 On 06-August-15			Bond Future	8.86	102.4971	8.8632	102.4971	24,848.00
04/08/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 06-August-15	8.76	Put	Bond Future	1094	1	1094	1	0.00
04/08/2015	R248 On 06-August-15	8.74	Put	Bond Future	1308	2	1308	2	0.00
04/08/2015	R248 On 06-August-15	8.75	Put	Bond Future	1201	1	1201	1	0.00
04/08/2015	R248 On 05-November-15			Bond Future	8.92	99.7150	8.9168	99.7150	16,496.00
04/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	10516	11	10516	11	0.00
04/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10393	11	10393	11	0.00
04/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10269	10	10269	10	0.00
04/08/2015	R248 On 04-February-16			Bond Future	8.96	101.4309	8.9650	101.4309	0.00
04/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	257	0	257	0	0.00
04/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	461	0	461	0	0.00
04/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	359	0	359	0	0.00
04/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 05-May-16			Bond Future	9.00	98.8145	9.0031	98.8145	0.00
04/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	70	0	70	0	0.00
04/08/2015	R248 On 05-May-16	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
04/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	32	0	32	0	0.00
04/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	134	0	134	0	0.00
04/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00