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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	2025 On 05-February-15			Bond Future	118.19	118.2062	118.1921	118.2062	0.00
05/02/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 05-February-15	118.99	Put	Bond Future	798	1	798	1	0.00
05/02/2015	2025 On 05-February-15	119.01	Put	Bond Future	818	1	818	1	0.00
05/02/2015	2025 On 05-February-15	119.00	Put	Bond Future	808	1	808	1	0.00
05/02/2015	2025 On 07-May-15			Bond Future	120.04	120.0559	120.0401	120.0559	16.00
05/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	960	1	960	1	0.00
05/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	970	1	970	1	0.00
05/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	950	1	950	1	0.00
05/02/2015	2025 On 06-August-15			Bond Future	120.90	120.9172	120.9017	120.9172	0.00
05/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	98	0	98	0	0.00
05/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	108	0	108	0	0.00
05/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	88	0	88	0	0.00
05/02/2015	2030 On 05-February-15			Bond Future	7.68	102.9413	7.6800	102.9413	0.00
05/02/2015	2030 On 05-February-15	9.25	Call	Bond Future	12843	13	12843	13	0.00
05/02/2015	2030 On 05-February-15	9.24	Call	Bond Future	12769	13	12769	13	0.00
05/02/2015	2030 On 05-February-15	9.26	Call	Bond Future	12917	13	12917	13	0.00
05/02/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 07-May-15			Bond Future	7.75	104.5435	7.7472	104.5435	5,625.00
05/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	8420	9	8420	9	0.00
05/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	8341	8	8341	8	0.00
05/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	8263	8	8263	8	0.00
05/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 06-August-15			Bond Future	7.78	102.3005	7.7778	102.3005	0.00
05/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	330	0	330	0	0.00
05/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	156	0	156	0	0.00
05/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	243	0	243	0	0.00
05/02/2015	2032 On 05-February-15			Bond Future	7.86	106.5835	7.8550	106.5835	0.00
05/02/2015	2032 On 05-February-15	8.51	Call	Bond Future	6009	6	6009	6	0.00
05/02/2015	2032 On 05-February-15	8.50	Call	Bond Future	5922	6	5922	6	0.00
05/02/2015	2032 On 05-February-15	8.49	Call	Bond Future	5834	6	5834	6	0.00
05/02/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 07-May-15			Bond Future	7.92	104.0878	7.9232	104.0878	15.00
05/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	5322	5	5322	5	0.00
05/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	5147	5	5147	5	0.00
05/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	5235	5	5235	5	0.00
05/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 06-August-15			Bond Future	7.95	105.8466	7.9547	105.8466	0.00
05/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	4991	5	4991	5	0.00
05/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	4904	5	4904	5	0.00
05/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	4817	5	4817	5	0.00
05/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 05-November-15			Bond Future	7.97	103.5572	7.9743	103.5572	0.00
05/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	237	0	237	0	0.00
05/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	145	0	145	0	0.00
05/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	329	0	329	0	0.00
05/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-February-15			Bond Future	7.92	106.1115	7.9200	106.1115	0.00
05/02/2015	2037 On 05-February-15	9.50	Call	Bond Future	15152	15	15152	15	0.00
05/02/2015	2037 On 05-February-15	9.51	Call	Bond Future	15236	15	15236	15	0.00
05/02/2015	2037 On 05-February-15	9.49	Call	Bond Future	15067	15	15067	15	0.00
05/02/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 07-May-15			Bond Future	7.98	107.7630	7.9818	107.7630	32,860.00
05/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	9953	10	9953	10	0.00
05/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	10135	10	10135	10	0.00
05/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	10044	10	10044	10	0.00
05/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 06-August-15			Bond Future	8.01	105.3238	8.0137	105.3238	3,220.00
05/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	7348	7	7348	7	0.00
05/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	7254	7	7254	7	0.00
05/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	7442	8	7442	8	0.00
05/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-November-15			Bond Future	8.03	107.1840	8.0314	107.1840	0.00
05/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	330	0	330	0	0.00
05/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	436	0	436	0	0.00
05/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	225	0	225	0	0.00
05/02/2015	2038 On 05-February-15			Bond Future	123.96	123.9743	123.9600	123.9743	0.00
05/02/2015	2038 On 05-February-15	123.01	Call	Bond Future	950	1	950	1	0.00
05/02/2015	2038 On 05-February-15	123.00	Call	Bond Future	960	1	960	1	0.00
05/02/2015	2038 On 05-February-15	122.99	Call	Bond Future	970	1	970	1	0.00

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05/02/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 07-May-15			Bond Future	125.90	125.9142	125.8983	125.9142	3,261.00
05/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1102	1	1102	1	0.00
05/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1112	1	1112	1	0.00
05/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1092	1	1092	1	0.00
05/02/2015	2038 On 06-August-15			Bond Future	126.71	126.7281	126.7120	126.7281	0.00
05/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1278	1	1278	1	0.00
05/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1298	1	1298	1	0.00
05/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1288	1	1288	1	0.00
05/02/2015	2044 On 05-February-15			Bond Future	7.99	108.6406	7.9900	108.6406	0.00
05/02/2015	2044 On 05-February-15	9.01	Call	Bond Future	11191	11	11191	11	0.00
05/02/2015	2044 On 05-February-15	9.00	Call	Bond Future	11091	11	11091	11	0.00
05/02/2015	2044 On 05-February-15	8.99	Call	Bond Future	10990	11	10990	11	0.00
05/02/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 07-May-15			Bond Future	8.03	110.3316	8.0346	110.3316	9,494.00
05/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	10636	11	10636	11	0.00
05/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	10436	10	10436	10	0.00
05/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	10536	10	10536	10	0.00
05/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 06-August-15			Bond Future	8.07	107.8104	8.0651	107.8104	0.00
05/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	7493	7	7493	7	0.00
05/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	7702	8	7702	8	0.00

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05/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	7598	8	7598	8	0.00
05/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 05-November-15			Bond Future	8.08	109.7146	8.0825	109.7146	0.00
05/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	1821	2	1821	2	0.00
05/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	1935	2	1935	2	0.00
05/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	2048	2	2048	2	0.00
05/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 05-February-15			Bond Future	126.42	126.4311	126.4165	126.4311	0.00
05/02/2015	2046 On 05-February-15	123.99	Call	Bond Future	2427	2	2427	2	0.00
05/02/2015	2046 On 05-February-15	124.01	Call	Bond Future	2407	2	2407	2	0.00
05/02/2015	2046 On 05-February-15	124.00	Call	Bond Future	2417	2	2417	2	0.00
05/02/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 07-May-15			Bond Future	127.03	127.0487	127.0323	127.0487	5,889.00
05/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	22	0	22	0	0.00
05/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	32	0	32	0	0.00
05/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	42	0	42	0	0.00
05/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 06-August-15			Bond Future	129.19	129.2048	129.1887	129.2048	0.00
05/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	179	0	179	0	0.00
05/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	199	0	199	0	0.00
05/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	189	0	189	0	0.00
05/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 05-February-15			Bond Future	133.93	133.9462	133.9311	133.9462	0.00
05/02/2015	2050 On 05-February-15	129.99	Call	Bond Future	3941	4	3941	4	0.00

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05/02/2015	2050 On 05-February-15	130.01	Call	Bond Future	3921	4	3921	4	0.00
05/02/2015	2050 On 05-February-15	130.00	Call	Bond Future	3931	4	3931	4	0.00
05/02/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 07-May-15			Bond Future	136.03	136.0423	136.0250	136.0423	2,753.00
05/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	1015	1	1015	1	0.00
05/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	1035	1	1035	1	0.00
05/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	1025	1	1025	1	0.00
05/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 06-August-15			Bond Future	136.86	136.8783	136.8613	136.8783	0.00
05/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	129	0	129	0	0.00
05/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	139	0	139	0	0.00
05/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	149	0	149	0	0.00
05/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	AL12 On 05-February-15			Index Future	574.42	573.8180	574.4220	573.8180	0.00
05/02/2015	AL12 On 07-May-15			Index Future	582.27	582.7500	582.2740	582.7500	0.00
05/02/2015	AL37 On 05-February-15			Index Future	459.26	459.0350	459.2590	459.0350	0.00
05/02/2015	AL37 On 07-May-15			Index Future	465.97	466.1790	465.9680	466.1790	119.00
05/02/2015	AL37 On 06-August-15			Index Future	473.76	473.9700	473.7570	473.9700	0.00
05/02/2015	AL7T On 05-February-15			Index Future	554.29	553.8940	554.2880	553.8940	0.00
05/02/2015	AL7T On 07-May-15			Index Future	562.01	562.5150	562.0050	562.5150	3.00
05/02/2015	AL7T On 06-August-15			Index Future	571.40	571.9160	571.3990	571.9160	0.00
05/02/2015	ALBI On 05-February-15			Index Future	506.20	505.8340	506.2020	505.8340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	ALBI On 07-May-15			Index Future	513.35	513.7070	513.3490	513.7070	699.00
05/02/2015	ALBI On 06-August-15			Index Future	521.93	522.2930	521.9300	522.2930	6.00
05/02/2015	ALBI On 05-November-15			Index Future	531.21	531.5930	531.2090	531.5930	0.00
05/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2015	EL28 On 05-February-15			Bond Future	122.98	122.9893	122.9763	122.9893	0.00
05/02/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 05-February-15	125.99	Put	Bond Future	3014	3	3014	3	0.00
05/02/2015	EL28 On 05-February-15	126.01	Put	Bond Future	3034	3	3034	3	0.00
05/02/2015	EL28 On 05-February-15	126.00	Put	Bond Future	3024	3	3024	3	0.00
05/02/2015	EL28 On 07-May-15			Bond Future	123.40	123.4144	123.3996	123.4144	0.00
05/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1600	2	1600	2	0.00
05/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1610	2	1610	2	0.00
05/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1590	2	1590	2	0.00
05/02/2015	EL28 On 06-August-15			Bond Future	125.49	125.5090	125.4943	125.5090	0.00
05/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	484	0	484	0	0.00
05/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	494	1	494	1	0.00
05/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	504	1	504	1	0.00
05/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 05-February-15			Bond Future	8.76	91.5442	8.7550	91.5442	0.00
05/02/2015	ES33 On 05-February-15	10.01	Call	Bond Future	9577	9	9577	9	0.00
05/02/2015	ES33 On 05-February-15	10.00	Call	Bond Future	9507	9	9507	9	0.00
05/02/2015	ES33 On 05-February-15	9.99	Call	Bond Future	9437	9	9437	9	0.00
05/02/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 07-May-15			Bond Future	8.85	89.1819	8.8457	89.1819	6,576.00
05/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	7022	7	7022	7	0.00
05/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	6877	7	6877	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	6950	7	6950	7	0.00
05/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 06-August-15			Bond Future	8.90	90.6886	8.9004	90.6886	0.00
05/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	5387	6	5387	6	0.00
05/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	5314	5	5314	5	0.00
05/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	5460	6	5460	6	0.00
05/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 05-November-15			Bond Future	8.94	88.4989	8.9449	88.4989	0.00
05/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	438	1	438	1	0.00
05/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	359	0	359	0	0.00
05/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	518	1	518	1	0.00
05/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	GOVI On 05-February-15			GOVI	501.80	501.4640	501.7970	501.4640	0.00
05/02/2015	GOVI On 05-February-15	459.99	Call	GOVI	418070	41	418070	41	0.00
05/02/2015	GOVI On 05-February-15	460.00	Call	GOVI	417970	41	417970	41	0.00
05/02/2015	GOVI On 05-February-15	460.01	Call	GOVI	417870	41	417870	41	0.00
05/02/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 07-May-15			GOVI	508.90	509.2690	508.9040	509.2690	425.00
05/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	589140	59	589140	59	0.00
05/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	589040	59	589040	59	0.00
05/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	588940	59	588940	59	0.00
05/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 06-August-15			GOVI	517.41	517.7800	517.4100	517.7800	29.00
05/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	174100	18	174100	18	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	174000	18	174000	18	0.00
05/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	174200	18	174200	18	0.00
05/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 05-November-15			GOVI	526.61	526.9990	526.6100	526.9990	0.00
05/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
05/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	33900	3	33900	3	0.00
05/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	33800	3	33800	3	0.00
05/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	34000	3	34000	3	0.00
05/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2015	IGOV On 05-February-15			Index Future	223.31	223.3340	223.3080	223.3340	0.00
05/02/2015	IGOV On 07-May-15			Index Future	226.80	226.8290	226.8000	226.8290	1,074.00
05/02/2015	IGOV On 06-August-15			Index Future	230.61	230.6380	230.6080	230.6380	100.00
05/02/2015	IGOV On 05-November-15			Index Future	234.73	234.7630	234.7260	234.7630	0.00
05/02/2015	ILBI On 05-February-15			Index Future	604.61	604.7160	604.6140	604.7160	0.00
05/02/2015	ILBI On 07-May-15			Index Future	614.38	614.4560	614.3780	614.4560	0.00
05/02/2015	ILBI On 06-August-15			Index Future	624.55	624.6280	624.5480	624.6280	159.00
05/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
05/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.07	93.9500	6.0700	93.9500	2,850.00
05/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.05	93.9900	6.0500	93.9900	0.00
05/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.03	94.0200	6.0300	94.0200	0.00
05/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.02	94.0300	6.0200	94.0300	5,000.00
05/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.03	94.0300	6.0300	94.0300	0.00
05/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.02	94.0200	6.0200	94.0200	0.00
05/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.15	93.9300	6.1500	93.9300	0.00
05/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.26	93.8100	6.2600	93.8100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.41	93.7000	6.4100	93.7000	0.00
05/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.56	93.5700	6.5600	93.5700	0.00
05/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.67	93.4700	6.6700	93.4700	0.00
05/02/2015	R023 On 05-February-15			Bond Future	7.06	107.6009	7.0600	107.6009	0.00
05/02/2015	R023 On 05-February-15	8.75	Call	Bond Future	9877	10	9877	10	0.00
05/02/2015	R023 On 05-February-15	8.74	Call	Bond Future	9822	10	9822	10	0.00
05/02/2015	R023 On 05-February-15	8.76	Call	Bond Future	9931	10	9931	10	0.00
05/02/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R023 On 07-May-15			Bond Future	7.11	105.3523	7.1121	105.3523	7,963.00
05/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	6022	6	6022	6	0.00
05/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	6132	6	6132	6	0.00
05/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	6077	6	6077	6	0.00
05/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	29	0	29	0	0.00
05/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	27	0	27	0	0.00
05/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	30	0	30	0	0.00
05/02/2015	R023 On 06-August-15			Bond Future	7.13	107.1318	7.1251	107.1318	0.00
05/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	6450	7	6450	7	0.00
05/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	10715	11	10715	11	0.00
05/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	6500	7	6500	7	0.00
05/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	6551	7	6551	7	0.00
05/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	133	0	133	0	0.00
05/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	125	0	125	0	0.00
05/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	129	0	129	0	0.00
05/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	7	0	7	0	911.00
05/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
05/02/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
05/02/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
05/02/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
05/02/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15			Bond Future	7.31	126.3714	7.3100	126.3714	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R186 On 05-February-15	8.75	Call	Bond Future	12261	12	12261	12	0.00
05/02/2015	R186 On 05-February-15	8.76	Call	Bond Future	12341	12	12341	12	0.00
05/02/2015	R186 On 05-February-15	9.00	Call	Bond Future	14219	14	14219	14	0.00
05/02/2015	R186 On 05-February-15	8.74	Call	Bond Future	12182	12	12182	12	0.00
05/02/2015	R186 On 05-February-15	8.45	Call	Bond Future	9848	10	9848	10	0.00
05/02/2015	R186 On 05-February-15	8.50	Call	Bond Future	10255	10	10255	10	0.00
05/02/2015	R186 On 05-February-15	8.00	Call	Bond Future	6093	6	6093	6	0.00
05/02/2015	R186 On 05-February-15	8.05	Call	Bond Future	6518	6	6518	6	0.00
05/02/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R186 On 07-May-15			Bond Future	7.37	128.3384	7.3719	128.3384	39,804.00
05/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	7642	8	7642	8	0.00
05/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1998	2	1998	2	0.00
05/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	2499	3	2499	3	0.00
05/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	7719	8	7719	8	0.00
05/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	4327	4	4327	4	0.00
05/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	7564	8	7564	8	0.00
05/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	2241	2	2241	2	0.00
05/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	1748	2	1748	2	4,350.00
05/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	122	0	122	0	0.00
05/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	117	0	117	0	0.00
05/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	1362	1	1362	1	4,350.00
05/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	126	0	126	0	0.00
05/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	1546	1	1546	1	4,400.00
05/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	581	1	581	1	300.00
05/02/2015	R186 On 06-August-15			Bond Future	7.39	125.2070	7.3935	125.2070	540.00
05/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	6003	6	6003	6	0.00
05/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	6069	6	6069	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	5938	6	5938	6	0.00
05/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	12386	13	12386	13	0.00
05/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	852	1	852	1	0.00
05/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	817	1	817	1	0.00
05/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	77	0	77	0	2,500.00
05/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	834	1	834	1	0.00
05/02/2015	R186 On 05-November-15			Bond Future	7.40	127.4176	7.3990	127.4176	0.00
05/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	7845	8	7845	8	0.00
05/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	7974	8	7974	8	0.00
05/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	7910	8	7910	8	0.00
05/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	12994	13	12994	13	0.00
05/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	858	1	858	1	0.00
05/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	174	0	174	0	2,600.00
05/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	842	1	842	1	0.00
05/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	872	1	872	1	0.00
05/02/2015	R197 On 05-February-15			Bond Future	285.86	285.8989	285.8649	285.8989	0.00
05/02/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 05-February-15	289.00	Put	Bond Future	3135	3	3135	3	0.00
05/02/2015	R197 On 05-February-15	289.01	Put	Bond Future	3145	3	3145	3	0.00
05/02/2015	R197 On 05-February-15	288.99	Put	Bond Future	3125	3	3125	3	0.00
05/02/2015	R197 On 07-May-15			Bond Future	290.33	290.3728	290.3346	290.3728	888.00
05/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3675	4	3675	4	0.00
05/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3665	4	3665	4	0.00
05/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3655	4	3655	4	0.00
05/02/2015	R197 On 06-August-15			Bond Future	289.16	289.1936	289.1560	289.1936	0.00
05/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	1146	1	1146	1	0.00
05/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	1156	1	1156	1	0.00
05/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	1166	1	1166	1	0.00
05/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 05-February-15			Bond Future	235.69	235.7212	235.6933	235.7212	0.00
05/02/2015	R202 On 05-February-15	232.99	Call	Bond Future	2703	3	2703	3	0.00
05/02/2015	R202 On 05-February-15	233.01	Call	Bond Future	2683	3	2683	3	0.00
05/02/2015	R202 On 05-February-15	233.00	Call	Bond Future	2693	3	2693	3	0.00
05/02/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 07-May-15			Bond Future	239.38	239.4101	239.3784	239.4101	50,916.00
05/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	878	1	878	1	0.00
05/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	888	1	888	1	0.00
05/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	868	1	868	1	0.00
05/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 06-August-15			Bond Future	240.20	240.2290	240.1977	240.2290	0.00
05/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	188	0	188	0	0.00
05/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	208	0	208	0	0.00
05/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	198	0	198	0	0.00
05/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R203 On 05-February-15			Bond Future	6.40	107.7036	6.3950	107.7036	0.00
05/02/2015	R203 On 05-February-15	7.69	Call	Bond Future	3074	3	3074	3	0.00
05/02/2015	R203 On 05-February-15	8.35	Call	Bond Future	4597	5	4597	5	0.00
05/02/2015	R203 On 05-February-15	8.34	Call	Bond Future	4574	5	4574	5	0.00
05/02/2015	R203 On 05-February-15	8.36	Call	Bond Future	4620	5	4620	5	0.00
05/02/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R203 On 07-May-15			Bond Future	6.43	105.2141	6.4341	105.2141	7,875.00
05/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1788	2	1788	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1809	2	1809	2	0.00
05/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1767	2	1767	2	0.00
05/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	15	0	15	0	0.00
05/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	14	0	14	0	0.00
05/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	16	0	16	0	0.00
05/02/2015	R203 On 06-August-15			Bond Future	6.38	106.9916	6.3840	106.9916	0.00
05/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	927	1	927	1	0.00
05/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	941	1	941	1	0.00
05/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	956	1	956	1	0.00
05/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	222	0	222	0	0.00
05/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	217	0	217	0	0.00
05/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	227	0	227	0	0.00
05/02/2015	R203 On 05-November-15			Bond Future	6.26	104.7105	6.2630	104.7105	0.00
05/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	329	0	329	0	0.00
05/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	343	0	343	0	0.00
05/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	335	0	335	0	0.00
05/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	799	1	799	1	0.00
05/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	810	1	810	1	0.00
05/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	789	1	789	1	0.00
05/02/2015	R204 On 05-February-15			Bond Future	6.61	105.7399	6.6100	105.7399	0.00
05/02/2015	R204 On 05-February-15	8.25	Call	Bond Future	5484	5	5484	5	0.00
05/02/2015	R204 On 05-February-15	8.26	Call	Bond Future	5516	5	5516	5	0.00
05/02/2015	R204 On 05-February-15	8.24	Call	Bond Future	5451	5	5451	5	0.00
05/02/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R204 On 07-May-15			Bond Future	6.66	107.3857	6.6642	107.3857	14,859.00
05/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2665	3	2665	3	0.00
05/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2725	3	2725	3	0.00
05/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2695	3	2695	3	0.00
05/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	27	0	27	0	0.00
05/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	26	0	26	0	0.00
05/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	24	0	24	0	0.00
05/02/2015	R204 On 06-August-15			Bond Future	6.66	105.1620	6.6559	105.1620	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	5172		5	5172	5	0.00
05/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	3288		3	3288	3	0.00
05/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	3343		3	3343	3	0.00
05/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	3315		3	3315	3	0.00
05/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	4		0	4	0	699.00
05/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	54		0	54	0	0.00
05/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	56		0	56	0	0.00
05/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	52		0	52	0	0.00
05/02/2015	R204 On 05-November-15			Bond Future	6.60		107.0185	6.6041	107.0185	0.00
05/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	501		1	501	1	0.00
05/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	511		1	511	1	0.00
05/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	491		1	491	1	0.00
05/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1494		1	1494	1	0.00
05/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1513		1	1513	1	0.00
05/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1531		1	1531	1	0.00
05/02/2015	R207 On 05-February-15			Bond Future	6.75		102.5364	6.7450	102.5364	0.00
05/02/2015	R207 On 05-February-15	8.51	Call	Bond Future	7077		7	7077	7	0.00
05/02/2015	R207 On 05-February-15	8.50	Call	Bond Future	7038		7	7038	7	0.00
05/02/2015	R207 On 05-February-15	8.49	Call	Bond Future	7000		7	7000	7	0.00
05/02/2015	R207 On 05-February-15	8.50	Put	Bond Future	0		0	0	0	0.00
05/02/2015	R207 On 05-February-15	8.51	Put	Bond Future	0		0	0	0	0.00
05/02/2015	R207 On 05-February-15	8.49	Put	Bond Future	0		0	0	0	0.00
05/02/2015	R207 On 07-May-15			Bond Future	6.80		104.1324	6.8040	104.1324	35,580.00
05/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	5581		6	5581	6	0.00
05/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	3641		4	3641	4	66.00
05/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	5619		6	5619	6	0.00
05/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	5544		6	5544	6	0.00
05/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	1		0	1	0	0.00
05/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	24		0	24	0	0.00
05/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	1		0	1	0	0.00
05/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	1		0	1	0	0.00
05/02/2015	R207 On 06-August-15			Bond Future	6.81		102.2479	6.8086	102.2479	0.00
05/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	3593		4	3593	4	0.00
05/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	3659		4	3659	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	3626	4	3626	4	0.00
05/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2694	3	2694	3	70.00
05/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	123	0	123	0	0.00
05/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	120	0	120	0	0.00
05/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	117	0	117	0	0.00
05/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	253	0	253	0	0.00
05/02/2015	R207 On 05-November-15			Bond Future	6.78	104.0531	6.7770	104.0531	0.00
05/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	3660	4	3660	4	0.00
05/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	3720	4	3720	4	0.00
05/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	3690	4	3690	4	0.00
05/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2778	3	2778	3	53.00
05/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	240	0	240	0	0.00
05/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	443	0	443	0	0.00
05/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	230	0	230	0	0.00
05/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	235	0	235	0	0.00
05/02/2015	R208 On 05-February-15			Bond Future	6.89	101.7374	6.8850	101.7374	0.00
05/02/2015	R208 On 05-February-15	8.49	Call	Bond Future	7525	7	7525	7	0.00
05/02/2015	R208 On 05-February-15	8.51	Call	Bond Future	7614	8	7614	8	0.00
05/02/2015	R208 On 05-February-15	8.50	Call	Bond Future	7570	8	7570	8	0.00
05/02/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R208 On 07-May-15			Bond Future	6.94	99.9216	6.9371	99.9216	62,202.00
05/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4860	5	4860	5	0.00
05/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4948	5	4948	5	0.00
05/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4904	5	4904	5	0.00
05/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	17	0	17	0	0.00
05/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	16	0	16	0	0.00
05/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	16	0	16	0	0.00
05/02/2015	R208 On 06-August-15			Bond Future	6.95	101.6100	6.9456	101.6100	0.00
05/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4794	5	4794	5	0.00
05/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	4755	5	4755	5	0.00
05/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4834	5	4834	5	0.00
05/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	8270	8	8270	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
05/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	5	0	5	0	198.00
05/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	114	0	114	0	0.00
05/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	111	0	111	0	0.00
05/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	107	0	107	0	0.00
05/02/2015	R208 On 05-November-15			Bond Future	6.93	100.0013	6.9300	100.0013	0.00
05/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	6637	7	6637	7	0.00
05/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3939	4	3939	4	0.00
05/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3974	4	3974	4	0.00
05/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3905	4	3905	4	0.00
05/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	73	0	73	0	2,200.00
05/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	399	0	399	0	0.00
05/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	391	0	391	0	0.00
05/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	406	0	406	0	0.00
05/02/2015	R209 On 05-February-15			Bond Future	7.86	85.7106	7.8600	85.7106	0.00
05/02/2015	R209 On 05-February-15	9.26	Call	Bond Future	11241	11	11241	11	0.00
05/02/2015	R209 On 05-February-15	9.25	Call	Bond Future	11170	11	11170	11	0.00
05/02/2015	R209 On 05-February-15	9.00	Call	Bond Future	9336	9	9336	9	0.00
05/02/2015	R209 On 05-February-15	9.24	Call	Bond Future	11098	11	11098	11	0.00
05/02/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R209 On 07-May-15			Bond Future	7.92	83.8973	7.9223	83.8973	14,585.00
05/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	8907	9	8907	9	0.00
05/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	8835	9	8835	9	0.00
05/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	8764	9	8764	9	0.00
05/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	80	0	80	0	0.00
05/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	83	0	83	0	0.00
05/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	77	0	77	0	0.00
05/02/2015	R209 On 06-August-15			Bond Future	7.95	85.3149	7.9492	85.3149	0.00
05/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	14790	15	14790	15	0.00
05/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	8887	9	8887	9	0.00
05/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	8952	9	8952	9	0.00
05/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	8821	9	8821	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	394	0	394	0	0.00
05/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	35	0	35	0	2,914.00
05/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	385	0	385	0	0.00
05/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	403	0	403	0	0.00
05/02/2015	R209 On 05-November-15			Bond Future	7.97	83.6708	7.9658	83.6708	0.00
05/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	3568	4	3568	4	0.00
05/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	3658	4	3658	4	0.00
05/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	3613	4	3613	4	0.00
05/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	3316	3	3316	3	0.00
05/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	3274	3	3274	3	0.00
05/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	3358	3	3358	3	0.00
05/02/2015	R210 On 05-February-15			Bond Future	175.77	175.7954	175.7744	175.7954	0.00
05/02/2015	R210 On 05-February-15	175.01	Call	Bond Future	764	1	764	1	0.00
05/02/2015	R210 On 05-February-15	174.99	Call	Bond Future	784	1	784	1	0.00
05/02/2015	R210 On 05-February-15	175.00	Call	Bond Future	774	1	774	1	0.00
05/02/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 07-May-15			Bond Future	176.46	176.4834	176.4600	176.4834	618.00
05/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	540	1	540	1	0.00
05/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	550	1	550	1	0.00
05/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	530	1	530	1	0.00
05/02/2015	R210 On 06-August-15			Bond Future	179.46	179.4783	179.4551	179.4783	0.00
05/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	465	0	465	0	0.00
05/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	445	0	445	0	0.00
05/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	455	0	455	0	0.00
05/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 05-February-15			Bond Future	130.26	130.2714	130.2550	130.2714	0.00
05/02/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 05-February-15	133.00	Put	Bond Future	2745	3	2745	3	0.00
05/02/2015	R211 On 05-February-15	133.01	Put	Bond Future	2755	3	2755	3	0.00
05/02/2015	R211 On 05-February-15	132.99	Put	Bond Future	2735	3	2735	3	0.00
05/02/2015	R211 On 07-May-15			Bond Future	132.29	132.3099	132.2917	132.3099	1,120.00
05/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2708	3	2708	3	0.00
05/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2718	3	2718	3	0.00
05/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2698	3	2698	3	0.00
05/02/2015	R211 On 06-August-15			Bond Future	132.90	132.9227	132.9047	132.9227	0.00
05/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2095	2	2095	2	0.00
05/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2085	2	2085	2	0.00
05/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2105	2	2105	2	0.00
05/02/2015	R212 On 05-February-15			Bond Future	136.06	136.0743	136.0582	136.0743	0.00
05/02/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 05-February-15	137.99	Put	Bond Future	1932	2	1932	2	0.00
05/02/2015	R212 On 05-February-15	138.00	Put	Bond Future	1942	2	1942	2	0.00
05/02/2015	R212 On 05-February-15	138.01	Put	Bond Future	1952	2	1952	2	0.00
05/02/2015	R212 On 07-May-15			Bond Future	138.19	138.2037	138.1856	138.2037	1,145.00
05/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2814	3	2814	3	0.00
05/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2824	3	2824	3	0.00
05/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2804	3	2804	3	0.00
05/02/2015	R212 On 06-August-15			Bond Future	138.74	138.7572	138.7394	138.7572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2251	2	2251	2	0.00
05/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2261	2	2261	2	0.00
05/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2271	2	2271	2	0.00
05/02/2015	R213 On 05-February-15			Bond Future	7.74	96.3635	7.7350	96.3635	0.00
05/02/2015	R213 On 05-February-15	9.24	Call	Bond Future	11864	12	11864	12	0.00
05/02/2015	R213 On 05-February-15	9.26	Call	Bond Future	12007	12	12007	12	0.00
05/02/2015	R213 On 05-February-15	9.25	Call	Bond Future	11936	12	11936	12	0.00
05/02/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R213 On 07-May-15			Bond Future	7.80	94.3197	7.7984	94.3197	16,466.00
05/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	7693	8	7693	8	0.00
05/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	7835	8	7835	8	0.00
05/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	7764	8	7764	8	0.00
05/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	111	0	111	0	0.00
05/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	116	0	116	0	0.00
05/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	107	0	107	0	0.00
05/02/2015	R213 On 06-August-15			Bond Future	7.83	95.9128	7.8253	95.9128	0.00
05/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	6310	6	6310	6	0.00
05/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	6248	6	6248	6	0.00
05/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	6186	6	6186	6	0.00
05/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	785	1	785	1	0.00
05/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	801	1	801	1	0.00
05/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	770	1	770	1	0.00
05/02/2015	R213 On 05-November-15			Bond Future	7.84	94.0578	7.8427	94.0578	0.00
05/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	2804	3	2804	3	0.00
05/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	2882	3	2882	3	0.00
05/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	2842	3	2842	3	0.00
05/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	3668	4	3668	4	0.00
05/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	3577	4	3577	4	0.00
05/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	3622	4	3622	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R214 On 05-February-15			Bond Future	7.92	87.2621	7.9200	87.2621	0.00
05/02/2015	R214 On 05-February-15	9.51	Call	Bond Future	13279	13	13279	13	0.00
05/02/2015	R214 On 05-February-15	9.50	Call	Bond Future	13207	13	13207	13	0.00
05/02/2015	R214 On 05-February-15	9.49	Call	Bond Future	13134	13	13134	13	0.00
05/02/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R214 On 07-May-15			Bond Future	7.96	85.3298	7.9650	85.3298	15,568.00
05/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	10208	10	10208	10	0.00
05/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	10283	10	10283	10	0.00
05/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	10134	10	10134	10	0.00
05/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	62	0	62	0	0.00
05/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	64	0	64	0	0.00
05/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	67	0	67	0	0.00
05/02/2015	R214 On 06-August-15			Bond Future	7.99	86.7712	7.9905	86.7712	0.00
05/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	7484	7	7484	7	0.00
05/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	7550	8	7550	8	0.00
05/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	7616	8	7616	8	0.00
05/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	868	1	868	1	0.00
05/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	852	1	852	1	0.00
05/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	835	1	835	1	0.00
05/02/2015	R214 On 05-November-15			Bond Future	8.01	85.0082	8.0081	85.0082	0.00
05/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	3816	4	3816	4	0.00
05/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	3769	4	3769	4	0.00
05/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	3722	4	3722	4	0.00
05/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	3892	4	3892	4	0.00
05/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	3845	4	3845	4	0.00
05/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	3798	4	3798	4	0.00
05/02/2015	R248 On 05-February-15			Bond Future	7.98	112.7864	7.9750	112.7864	0.00
05/02/2015	R248 On 05-February-15	9.50	Call	Bond Future	16514	16	16514	16	0.00
05/02/2015	R248 On 05-February-15	9.51	Call	Bond Future	16607	16	16607	16	0.00
05/02/2015	R248 On 05-February-15	9.49	Call	Bond Future	16420	16	16420	16	0.00
05/02/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 07-May-15			Bond Future	8.02	110.1124	8.0208	110.1124	24,410.00
05/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	13532	14	13532	14	0.00
05/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	13434	13	13434	13	0.00
05/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	13630	14	13630	14	0.00
05/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 06-August-15			Bond Future	8.05	111.9723	8.0473	111.9723	1,277.00
05/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	7955	8	7955	8	0.00
05/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	8170	8	8170	8	0.00
05/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	8063	8	8063	8	0.00
05/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 05-November-15			Bond Future	8.07	109.5139	8.0660	109.5139	0.00
05/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
05/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	935	1	935	1	0.00
05/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	811	1	811	1	0.00
05/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	687	1	687	1	0.00