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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	2025 On 07-May-15			Bond Future	118.88	118.8971	118.8757	118.8971	16.00
03/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2114	2	2114	2	0.00
03/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2134	2	2134	2	0.00
03/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2124	2	2124	2	0.00
03/03/2015	2025 On 06-August-15			Bond Future	119.66	119.6865	119.6640	119.6865	0.00
03/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1336	1	1336	1	0.00
03/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1346	1	1346	1	0.00
03/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1326	1	1326	1	0.00
03/03/2015	2030 On 07-May-15			Bond Future	8.13	101.8641	8.1323	101.8641	5,775.00
03/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4941	6	4941	6	0.00
03/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	5098	6	5098	6	0.00
03/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	5020	6	5020	6	0.00
03/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2030 On 06-August-15			Bond Future	8.18	99.5223	8.1814	99.5223	0.00
03/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	3762	3	3762	3	0.00
03/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	3587	3	3587	3	0.00
03/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	3675	3	3675	3	0.00
03/03/2015	2032 On 07-May-15			Bond Future	8.26	101.6133	8.2612	101.6133	18.00
03/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	2032	3	2032	3	0.00
03/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	2207	3	2207	3	0.00
03/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	2120	3	2120	3	0.00
03/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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03/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 06-August-15			Bond Future	8.31	103.2762	8.3086	103.2762	0.00
03/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1768	3	1768	3	0.00
03/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1682	2	1682	2	0.00
03/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1595	2	1595	2	0.00
03/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 05-November-15			Bond Future	8.35	100.8405	8.3495	100.8405	0.00
03/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3141	2	3141	2	0.00
03/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3233	2	3233	2	0.00
03/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3049	2	3049	2	0.00
03/03/2015	2037 On 07-May-15			Bond Future	8.33	105.0254	8.3300	105.0254	32,860.00
03/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	6340	7	6340	7	0.00
03/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	6522	8	6522	8	0.00
03/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	6431	7	6431	7	0.00
03/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 06-August-15			Bond Future	8.38	102.4849	8.3771	102.4849	1,954.00
03/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	3618	5	3618	5	0.00
03/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	3524	5	3524	5	0.00
03/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	3712	5	3712	5	0.00
03/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 05-November-15			Bond Future	8.41	104.1928	8.4142	104.1928	0.00
03/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	4226	3	4226	3	0.00

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03/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	4331	3	4331	3	0.00
03/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	4121	3	4121	3	0.00
03/03/2015	2038 On 07-May-15			Bond Future	126.38	126.1762	126.3817	126.1762	2,447.00
03/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	618	1	618	1	0.00
03/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	628	1	628	1	0.00
03/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	608	1	608	1	0.00
03/03/2015	2038 On 06-August-15			Bond Future	127.15	126.9397	127.1476	126.9397	0.00
03/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	842	1	842	1	0.00
03/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	862	1	862	1	0.00
03/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	852	1	852	1	0.00
03/03/2015	2044 On 07-May-15			Bond Future	8.38	107.5272	8.3778	107.5272	9,494.00
03/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	6580	8	6580	8	0.00
03/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	6480	8	6480	8	0.00
03/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	6680	8	6680	8	0.00
03/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 06-August-15			Bond Future	8.42	104.9022	8.4224	104.9022	0.00
03/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	3414	5	3414	5	0.00
03/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	3622	5	3622	5	0.00
03/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	3518	5	3518	5	0.00
03/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 05-November-15			Bond Future	8.46	106.6506	8.4576	106.6506	0.00
03/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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03/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	2319	1	2319	1	0.00
03/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	2206	1	2206	1	0.00
03/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	2433	1	2433	1	0.00
03/03/2015	2046 On 07-May-15			Bond Future	125.75	125.7743	125.7519	125.7743	5,889.00
03/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1248	1	1248	1	0.00
03/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1238	1	1238	1	0.00
03/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1258	1	1258	1	0.00
03/03/2015	2046 On 06-August-15			Bond Future	127.82	127.8426	127.8188	127.8426	0.00
03/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1171	1	1171	1	0.00
03/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1181	1	1181	1	0.00
03/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1191	1	1191	1	0.00
03/03/2015	2050 On 07-May-15			Bond Future	135.24	135.2608	135.2370	135.2608	2,753.00
03/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	227	0	227	0	0.00
03/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	247	0	247	0	0.00
03/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	237	0	237	0	0.00
03/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/03/2015	2050 On 06-August-15			Bond Future	136.00	136.0256	136.0004	136.0256	0.00
03/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	990	1	990	1	0.00
03/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1000	1	1000	1	0.00
03/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1010	1	1010	1	0.00
03/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	AL12 On 07-May-15			Index Future	562.48	567.6540	562.4800	567.6540	0.00
03/03/2015	AL37 On 07-May-15			Index Future	459.95	461.4010	459.9540	461.4010	122.00
03/03/2015	AL37 On 06-August-15			Index Future	467.39	468.8660	467.3920	468.8660	0.00
03/03/2015	AL7T On 07-May-15			Index Future	548.34	551.5690	548.3390	551.5690	3.00
03/03/2015	AL7T On 06-August-15			Index Future	557.21	560.4930	557.2060	560.4930	0.00
03/03/2015	ALBI On 07-May-15			Index Future	501.45	504.4400	501.4470	504.4400	577.00
03/03/2015	ALBI On 06-August-15			Index Future	509.56	512.6020	509.5560	512.6020	10.00
03/03/2015	ALBI On 05-November-15			Index Future	518.12	521.2220	518.1170	521.2220	0.00
03/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/03/2015	EL28 On 07-May-15			Bond Future	122.33	122.3483	122.3276	122.3483	0.00
03/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2672	3	2672	3	0.00
03/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2662	3	2662	3	0.00
03/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2682	3	2682	3	0.00
03/03/2015	EL28 On 06-August-15			Bond Future	124.34	124.3605	124.3385	124.3605	0.00
03/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	662	1	662	1	0.00
03/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	672	1	672	1	0.00
03/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	652	1	652	1	0.00
03/03/2015	ES33 On 07-May-15			Bond Future	9.21	86.8914	9.2124	86.8914	6,576.00
03/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4099	5	4099	5	0.00
03/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3955	5	3955	5	0.00
03/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4027	5	4027	5	0.00
03/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 06-August-15			Bond Future	9.28	88.3131	9.2842	88.3131	0.00
03/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2368	3	2368	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2295	3	2295	3	0.00
03/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2441	3	2441	3	0.00
03/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 05-November-15			Bond Future	9.35	85.9956	9.3510	85.9956	0.00
03/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2718	2	2718	2	0.00
03/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2639	2	2639	2	0.00
03/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2797	2	2797	2	0.00
03/03/2015	GOVI On 07-May-15			GOVI	497.45	500.3250	497.4490	500.3250	459.00
03/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	474590	50	474590	50	0.00
03/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	474490	50	474490	50	0.00
03/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	474390	50	474390	50	0.00
03/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 06-August-15			GOVI	505.49	508.4200	505.4930	508.4200	29.00
03/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	54830	8	54830	8	0.00
03/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	54930	8	54930	8	0.00
03/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	55030	8	55030	8	0.00
03/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 05-November-15			GOVI	513.99	516.9700	513.9860	516.9700	0.00
03/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
03/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	160140	13	160140	13	0.00
03/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	160040	13	160040	13	0.00
03/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	160240	13	160240	13	0.00
03/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	IGOV On 07-May-15			Index Future	225.01	225.0110	225.0050	225.0110	1,081.00
03/03/2015	IGOV On 06-August-15			Index Future	228.66	228.6700	228.6620	228.6700	100.00
03/03/2015	IGOV On 05-November-15			Index Future	232.52	232.5330	232.5210	232.5330	0.00
03/03/2015	ILBI On 07-May-15			Index Future	609.35	609.3610	609.3450	609.3610	0.00
03/03/2015	ILBI On 06-August-15			Index Future	619.31	619.3310	619.3120	619.3310	159.00
03/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	2,850.00
03/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.19	93.8200	6.1900	93.8200	0.00
03/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.22	93.7900	6.2200	93.7900	0.00
03/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.26	93.7600	6.2600	93.7600	5,000.00
03/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.33	93.7000	6.3300	93.7000	0.00
03/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
03/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6600	6.3800	93.6600	0.00
03/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.55	93.5100	6.5500	93.5100	0.00
03/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.3700	6.6900	93.3700	0.00
03/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.88	93.1900	6.8800	93.1900	0.00
03/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.02	93.0500	7.0200	93.0500	0.00
03/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.9000	7.1600	92.9000	0.00
03/03/2015	R023 On 07-May-15			Bond Future	7.51	103.4100	7.5086	103.4100	14,434.00
03/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3741	4	3741	4	0.00
03/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3792	4	3792	4	0.00
03/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3844	4	3844	4	0.00
03/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	108	0	108	0	0.00
03/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	113	0	113	0	0.00
03/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	104	0	104	0	0.00
03/03/2015	R023 On 06-August-15			Bond Future	7.55	105.1019	7.5489	105.1019	0.00
03/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4242	5	4242	5	0.00
03/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8281	9	8281	9	0.00
03/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4287	5	4287	5	0.00
03/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4333	5	4333	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	385	0	385	0	0.00
03/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	367	0	367	0	0.00
03/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	376	0	376	0	0.00
03/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	33	0	33	0	911.00
03/03/2015	R186 On 07-May-15			Bond Future	7.74	125.7678	7.7399	125.7678	37,046.00
03/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4634	5	4634	5	0.00
03/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	555	1	555	1	0.00
03/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	794	1	794	1	0.00
03/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	667	1	667	1	0.00
03/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1926	2	1926	2	0.00
03/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	4565	5	4565	5	0.00
03/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4704	5	4704	5	0.00
03/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	344	0	344	0	0.00
03/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3535	3	3535	3	4,229.00
03/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	332	0	332	0	0.00
03/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	2887	2	2887	2	4,229.00
03/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3202	3	3202	3	4,229.00
03/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	357	0	357	0	0.00
03/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1409	1	1409	1	300.00
03/03/2015	R186 On 06-August-15			Bond Future	7.78	122.5277	7.7826	122.5277	540.00
03/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3558	4	3558	4	0.00
03/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3506	4	3506	4	0.00
03/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3455	4	3455	4	0.00
03/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	9183	10	9183	10	0.00
03/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1719	1	1719	1	0.00
03/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1657	1	1657	1	0.00
03/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	224	0	224	0	2,500.00
03/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1688	1	1688	1	0.00
03/03/2015	R186 On 05-November-15			Bond Future	7.82	124.5693	7.8164	124.5693	0.00
03/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	5137	6	5137	6	0.00
03/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	5245	6	5245	6	0.00
03/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	5191	6	5191	6	0.00
03/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9746	10	9746	10	0.00
03/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1668	1	1668	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	456	0	456	0	2,600.00
03/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1643	1	1643	1	0.00
03/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1693	1	1693	1	0.00
03/03/2015	R186 On 04-February-16			Bond Future	7.83	121.5090	7.8350	121.5090	5,660.00
03/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2338	3	2338	3	0.00
03/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2305	3	2305	3	0.00
03/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2274	3	2274	3	0.00
03/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5075	5	5075	5	0.00
03/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5024	5	5024	5	0.00
03/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5127	5	5127	5	0.00
03/03/2015	R197 On 07-May-15			Bond Future	288.08	288.1355	288.0837	288.1355	1,044.00
03/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5926	6	5926	6	0.00
03/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5916	6	5916	6	0.00
03/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5906	6	5906	6	0.00
03/03/2015	R197 On 06-August-15			Bond Future	286.77	286.8211	286.7665	286.8211	0.00
03/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1234	1	1234	1	0.00
03/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1244	1	1244	1	0.00
03/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1224	1	1224	1	0.00
03/03/2015	R202 On 07-May-15			Bond Future	236.16	236.2037	236.1615	236.2037	50,918.00
03/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2329	2	2329	2	0.00
03/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2339	2	2339	2	0.00
03/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2349	2	2349	2	0.00
03/03/2015	R202 On 06-August-15			Bond Future	236.83	236.8733	236.8285	236.8733	0.00
03/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3162	3	3162	3	0.00
03/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3172	3	3172	3	0.00
03/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3182	3	3182	3	0.00
03/03/2015	R203 On 07-May-15			Bond Future	6.74	104.6916	6.7365	104.6916	7,710.00
03/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1141	1	1141	1	0.00
03/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1179	1	1179	1	0.00
03/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1160	1	1160	1	0.00
03/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	48	0	48	0	0.00
03/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	51	0	51	0	0.00
03/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	46	0	46	0	0.00
03/03/2015	R203 On 06-August-15			Bond Future	6.76	106.4044	6.7551	106.4044	0.00
03/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	489	1	489	1	0.00
03/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	510	1	510	1	0.00
03/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	499	1	499	1	0.00
03/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	509	0	509	0	0.00
03/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	519	0	519	0	0.00
03/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	500	0	500	0	0.00
03/03/2015	R203 On 05-November-15			Bond Future	6.75	104.0093	6.7462	104.0093	0.00
03/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	118	0	118	0	0.00
03/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	121	0	121	0	0.00
03/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	124	0	124	0	0.00
03/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1430	1	1430	1	0.00
03/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1416	1	1416	1	0.00
03/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1445	1	1445	1	0.00
03/03/2015	R204 On 07-May-15			Bond Future	6.97	106.5980	6.9708	106.5980	14,609.00
03/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1728	2	1728	2	0.00
03/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1756	2	1756	2	0.00
03/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1784	2	1784	2	0.00
03/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	79	0	79	0	0.00
03/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	76	0	76	0	0.00
03/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	72	0	72	0	0.00
03/03/2015	R204 On 06-August-15			Bond Future	7.01	104.3057	7.0074	104.3057	0.00
03/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4125	4	4125	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2334	3	2334	3	0.00
03/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2384	3	2384	3	0.00
03/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2359	3	2359	3	0.00
03/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	19	0	19	0	699.00
03/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	160	0	160	0	0.00
03/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	164	0	164	0	0.00
03/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	155	0	155	0	0.00
03/03/2015	R204 On 05-November-15			Bond Future	7.02	106.0435	7.0236	106.0435	0.00
03/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	219	0	219	0	0.00
03/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	224	0	224	0	0.00
03/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	213	0	213	0	0.00
03/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2390	2	2390	2	0.00
03/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2413	2	2413	2	0.00
03/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2437	2	2437	2	0.00
03/03/2015	R207 On 07-May-15			Bond Future	7.17	102.9806	7.1723	102.9806	35,323.00
03/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4129	4	4129	4	0.00
03/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2251	3	2251	3	66.00
03/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4092	4	4092	4	0.00
03/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4165	5	4165	5	0.00
03/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	6	0	6	0	0.00
03/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	91	0	91	0	0.00
03/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	6	0	6	0	0.00
03/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	6	0	6	0	0.00
03/03/2015	R207 On 06-August-15			Bond Future	7.22	101.0226	7.2164	101.0226	0.00
03/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2285	3	2285	3	0.00
03/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2342	3	2342	3	0.00
03/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2313	3	2313	3	0.00
03/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1547	2	1547	2	70.00
03/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	353	0	353	0	0.00
03/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	337	0	337	0	0.00
03/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	642	1	642	1	0.00
03/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	345	0	345	0	0.00
03/03/2015	R207 On 05-November-15			Bond Future	7.24	102.7059	7.2403	102.7059	0.00
03/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2347	3	2347	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2397	3	2397	3	0.00
03/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2372	3	2372	3	0.00
03/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1624	2	1624	2	53.00
03/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	590	0	590	0	0.00
03/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	580	0	580	0	0.00
03/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	571	0	571	0	0.00
03/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	952	1	952	1	0.00
03/03/2015	R208 On 07-May-15			Bond Future	7.29	98.5963	7.2910	98.5963	60,921.00
03/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3242	4	3242	4	0.00
03/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3326	4	3326	4	0.00
03/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3284	4	3284	4	0.00
03/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	55	0	55	0	0.00
03/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	58	0	58	0	0.00
03/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	60	0	60	0	0.00
03/03/2015	R208 On 06-August-15			Bond Future	7.33	100.2098	7.3306	100.2098	0.00
03/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3247	4	3247	4	0.00
03/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3211	4	3211	4	0.00
03/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3283	4	3283	4	0.00
03/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6546	7	6546	7	0.00
03/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	306	0	306	0	0.00
03/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	298	0	298	0	0.00
03/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	313	0	313	0	0.00
03/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	23	0	23	0	198.00
03/03/2015	R208 On 05-November-15			Bond Future	7.36	98.4786	7.3584	98.4786	0.00
03/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4913	5	4913	5	0.00
03/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2513	3	2513	3	0.00
03/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2542	3	2542	3	0.00
03/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2485	3	2485	3	0.00
03/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	218	0	218	0	2,200.00
03/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	842	1	842	1	0.00
03/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	828	1	828	1	0.00
03/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	855	1	855	1	0.00
03/03/2015	R209 On 07-May-15			Bond Future	8.29	81.4513	8.2861	81.4513	14,571.00
03/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	29	0	29	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5825	7	5825	7	0.00
03/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1746	2	1746	2	0.00
03/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5892	7	5892	7	0.00
03/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5757	7	5757	7	0.00
03/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	192	0	192	0	0.00
03/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	8928	8	8928	8	0.00
03/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1630	1	1630	1	700.00
03/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	185	0	185	0	0.00
03/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	199	0	199	0	0.00
03/03/2015	R209 On 06-August-15			Bond Future	8.33	82.7842	8.3276	82.7842	0.00
03/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11626	12	11626	12	0.00
03/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	6003	7	6003	7	0.00
03/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	6062	7	6062	7	0.00
03/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	6121	7	6121	7	0.00
03/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	788	1	788	1	0.00
03/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	90	0	90	0	2,914.00
03/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	772	1	772	1	0.00
03/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	804	1	804	1	0.00
03/03/2015	R209 On 05-November-15			Bond Future	8.36	81.0148	8.3631	81.0148	0.00
03/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1955	2	1955	2	0.00
03/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	2016	2	2016	2	0.00
03/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1986	2	1986	2	0.00
03/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5043	5	5043	5	0.00
03/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	4987	4	4987	4	0.00
03/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5100	5	5100	5	0.00
03/03/2015	R210 On 07-May-15			Bond Future	174.86	174.8921	174.8603	174.8921	829.00
03/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2150	2	2150	2	0.00
03/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2140	2	2140	2	0.00
03/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2130	2	2130	2	0.00
03/03/2015	R210 On 06-August-15			Bond Future	177.73	177.7680	177.7345	177.7680	0.00
03/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1255	1	1255	1	0.00
03/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1275	1	1275	1	0.00
03/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1265	1	1265	1	0.00
03/03/2015	R211 On 07-May-15			Bond Future	131.69	131.7138	131.6892	131.7138	1,120.00
03/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3311	3	3311	3	0.00
03/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3321	3	3321	3	0.00
03/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3301	3	3301	3	0.00
03/03/2015	R211 On 06-August-15			Bond Future	132.24	132.2615	132.2355	132.2615	0.00
03/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2764	3	2764	3	0.00
03/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2754	3	2754	3	0.00
03/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2774	3	2774	3	0.00
03/03/2015	R212 On 07-May-15			Bond Future	137.36	137.3863	137.3615	137.3863	1,145.00
03/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3629	4	3629	4	0.00
03/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3649	4	3649	4	0.00
03/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3639	4	3639	4	0.00
03/03/2015	R212 On 06-August-15			Bond Future	137.84	137.8693	137.8432	137.8693	0.00
03/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3147	3	3147	3	0.00
03/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3157	3	3157	3	0.00
03/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3167	3	3167	3	0.00
03/03/2015	R213 On 07-May-15			Bond Future	8.17	91.7763	8.1726	91.7763	16,829.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4761	5	4761	5	0.00
03/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4826	5	4826	5	0.00
03/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4892	6	4892	6	0.00
03/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	295	0	295	0	0.00
03/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	284	0	284	0	0.00
03/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	305	0	305	0	0.00
03/03/2015	R213 On 06-August-15			Bond Future	8.22	93.2778	8.2164	93.2778	0.00
03/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3803	4	3803	4	0.00
03/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3853	4	3853	4	0.00
03/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3753	4	3753	4	0.00
03/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1564	1	1564	1	0.00
03/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1536	1	1536	1	0.00
03/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1592	1	1592	1	0.00
03/03/2015	R213 On 05-November-15			Bond Future	8.26	91.2861	8.2559	91.2861	0.00
03/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1445	2	1445	2	0.00
03/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1495	2	1495	2	0.00
03/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1470	2	1470	2	0.00
03/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	5678	5	5678	5	0.00
03/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5559	5	5559	5	0.00
03/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5618	5	5618	5	0.00
03/03/2015	R214 On 07-May-15			Bond Future	8.31	82.9942	8.3133	82.9942	15,271.00
03/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	7080	8	7080	8	0.00
03/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	7152	8	7152	8	0.00
03/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	7009	8	7009	8	0.00
03/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	142	0	142	0	0.00
03/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	137	0	137	0	0.00
03/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	147	0	147	0	0.00
03/03/2015	R214 On 06-August-15			Bond Future	8.35	84.3521	8.3524	84.3521	0.00
03/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4798	5	4798	5	0.00
03/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4854	5	4854	5	0.00
03/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4911	6	4911	6	0.00
03/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1485	1	1485	1	0.00
03/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1459	1	1459	1	0.00
03/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1433	1	1433	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R214 On 05-November-15			Bond Future	8.39	82.4650	8.3876	82.4650	0.00
03/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	2125	2	2125	2	0.00
03/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	2093	2	2093	2	0.00
03/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	2061	2	2061	2	0.00
03/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	5672	5	5672	5	0.00
03/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	5611	5	5611	5	0.00
03/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5549	5	5549	5	0.00
03/03/2015	R214 On 04-February-16			Bond Future	8.41	83.9478	8.4146	83.9478	4,420.00
03/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2558	3	2558	3	0.00
03/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2592	3	2592	3	0.00
03/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2525	3	2525	3	0.00
03/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6243	6	6243	6	0.00
03/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6303	6	6303	6	0.00
03/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6364	6	6364	6	0.00
03/03/2015	R248 On 07-May-15			Bond Future	8.36	107.1396	8.3640	107.1396	35,926.00
03/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	9431	11	9431	11	0.00
03/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	9529	11	9529	11	0.00
03/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	9333	10	9333	10	0.00
03/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 06-August-15			Bond Future	8.40	108.8925	8.4040	108.8925	745.00
03/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	3728	5	3728	5	0.00
03/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3942	5	3942	5	0.00
03/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	3835	5	3835	5	0.00
03/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 05-November-15			Bond Future	8.44	106.2745	8.4402	106.2745	0.00
03/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	5340	4	5340	4	0.00
03/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	5216	4	5216	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	5093	4	5093	4	0.00
