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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
04/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	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
04/03/2015	2025 On 07-May-15			Bond Future	118.81	118.8757	118.8126	118.8757	16.00
04/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2177	2	2177	2	0.00
04/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2197	2	2197	2	0.00
04/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2187	2	2187	2	0.00
04/03/2015	2025 On 06-August-15			Bond Future	119.60	119.6640	119.5968	119.6640	0.00
04/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1403	1	1403	1	0.00
04/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1413	1	1413	1	0.00
04/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1393	1	1393	1	0.00
04/03/2015	2030 On 07-May-15			Bond Future	8.19	101.0889	8.1866	101.0889	5,775.00
04/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4485	5	4485	5	0.00
04/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4642	5	4642	5	0.00
04/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4563	5	4563	5	0.00
04/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2030 On 06-August-15			Bond Future	8.24	98.7336	8.2378	98.7336	0.00
04/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4228	4	4228	4	0.00
04/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4054	4	4054	4	0.00
04/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4141	4	4141	4	0.00
04/03/2015	2032 On 07-May-15			Bond Future	8.32	100.8313	8.3205	100.8313	18.00
04/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1499	2	1499	2	0.00
04/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1674	2	1674	2	0.00
04/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1587	2	1587	2	0.00
04/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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04/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 06-August-15			Bond Future	8.37	102.4806	8.3700	102.4806	0.00
04/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1224	2	1224	2	0.00
04/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1138	2	1138	2	0.00
04/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1051	2	1051	2	0.00
04/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 05-November-15			Bond Future	8.41	100.0300	8.4126	100.0300	0.00
04/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3693	3	3693	3	0.00
04/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3785	3	3785	3	0.00
04/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3602	3	3602	3	0.00
04/03/2015	2037 On 07-May-15			Bond Future	8.41	104.0447	8.4098	104.0447	32,861.00
04/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5539	6	5539	6	0.00
04/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5721	7	5721	7	0.00
04/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5630	6	5630	6	0.00
04/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 06-August-15			Bond Future	8.46	101.4871	8.4594	101.4871	1,954.00
04/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2802	4	2802	4	0.00
04/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2707	4	2707	4	0.00
04/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2896	4	2896	4	0.00
04/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 05-November-15			Bond Future	8.50	103.1769	8.4986	103.1769	0.00
04/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5055	4	5055	4	0.00

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04/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5161	4	5161	4	0.00
04/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	4950	4	4950	4	0.00
04/03/2015	2038 On 07-May-15			Bond Future	126.54	126.3817	126.5432	126.3817	2,447.00
04/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	457	1	457	1	0.00
04/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	467	1	467	1	0.00
04/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	447	1	447	1	0.00
04/03/2015	2038 On 06-August-15			Bond Future	127.31	127.1476	127.3087	127.1476	0.00
04/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	681	1	681	1	0.00
04/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	701	1	701	1	0.00
04/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	691	1	691	1	0.00
04/03/2015	2044 On 07-May-15			Bond Future	8.46	106.4413	8.4576	106.4413	9,494.00
04/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5694	7	5694	7	0.00
04/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5594	6	5594	6	0.00
04/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5794	7	5794	7	0.00
04/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 06-August-15			Bond Future	8.50	103.7977	8.5047	103.7977	0.00
04/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2511	3	2511	3	0.00
04/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2720	4	2720	4	0.00
04/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2615	4	2615	4	0.00
04/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 05-November-15			Bond Future	8.54	105.5259	8.5419	105.5259	0.00
04/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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04/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3236	2	3236	2	0.00
04/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3122	2	3122	2	0.00
04/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3350	2	3350	2	0.00
04/03/2015	2046 On 07-May-15			Bond Future	125.69	125.7519	125.6853	125.7519	5,889.00
04/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1315	1	1315	1	0.00
04/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1305	1	1305	1	0.00
04/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1325	1	1325	1	0.00
04/03/2015	2046 On 06-August-15			Bond Future	127.75	127.8188	127.7479	127.8188	0.00
04/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1242	1	1242	1	0.00
04/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1252	1	1252	1	0.00
04/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1262	1	1262	1	0.00
04/03/2015	2050 On 07-May-15			Bond Future	135.17	135.2370	135.1665	135.2370	2,753.00
04/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	157	0	157	0	0.00
04/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	177	0	177	0	0.00
04/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	167	0	167	0	0.00
04/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/03/2015	2050 On 06-August-15			Bond Future	135.93	136.0004	135.9252	136.0004	0.00
04/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1065	1	1065	1	0.00
04/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1075	1	1075	1	0.00
04/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1085	1	1085	1	0.00
04/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	AL12 On 07-May-15			Index Future	558.49	562.4800	558.4850	562.4800	0.00
04/03/2015	AL37 On 07-May-15			Index Future	459.76	459.9540	459.7600	459.9540	122.00
04/03/2015	AL37 On 06-August-15			Index Future	467.19	467.3920	467.1870	467.3920	0.00
04/03/2015	AL7T On 07-May-15			Index Future	546.99	548.3390	546.9880	548.3390	3.00
04/03/2015	AL7T On 06-August-15			Index Future	555.83	557.2060	555.8250	557.2060	0.00
04/03/2015	ALBI On 07-May-15			Index Future	499.73	501.4470	499.7300	501.4470	577.00
04/03/2015	ALBI On 06-August-15			Index Future	507.80	509.5560	507.8030	509.5560	10.00
04/03/2015	ALBI On 05-November-15			Index Future	516.34	518.1170	516.3410	518.1170	0.00
04/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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04/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/03/2015	EL28 On 07-May-15			Bond Future	122.27	122.3276	122.2664	122.3276	0.00
04/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2734	3	2734	3	0.00
04/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2724	3	2724	3	0.00
04/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2744	3	2744	3	0.00
04/03/2015	EL28 On 06-August-15			Bond Future	124.27	124.3385	124.2731	124.3385	0.00
04/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	727	1	727	1	0.00
04/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	737	1	737	1	0.00
04/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	717	1	717	1	0.00
04/03/2015	ES33 On 07-May-15			Bond Future	9.29	86.1386	9.2863	86.1386	6,576.00
04/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3528	4	3528	4	0.00
04/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3384	4	3384	4	0.00
04/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3456	4	3456	4	0.00
04/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 06-August-15			Bond Future	9.36	87.5472	9.3607	87.5472	0.00
04/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1785	2	1785	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1712	2	1712	2	0.00
04/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1859	2	1859	2	0.00
04/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 05-November-15			Bond Future	9.43	85.2156	9.4297	85.2156	0.00
04/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3310	3	3310	3	0.00
04/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3230	3	3230	3	0.00
04/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3389	3	3389	3	0.00
04/03/2015	GOVI On 07-May-15			GOVI	495.87	497.4490	495.8680	497.4490	459.00
04/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	458780	47	458780	47	0.00
04/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	458680	47	458680	47	0.00
04/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	458580	47	458580	47	0.00
04/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 06-August-15			GOVI	503.88	505.4930	503.8790	505.4930	29.00
04/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	38690	5	38690	5	0.00
04/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	38790	5	38790	5	0.00
04/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	38890	6	38890	6	0.00
04/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 05-November-15			GOVI	512.35	513.9860	512.3510	513.9860	0.00
04/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
04/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	176490	16	176490	16	0.00
04/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	176390	16	176390	16	0.00
04/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	176590	16	176590	16	0.00
04/03/2015	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
04/03/2015	IGOV On 07-May-15			Index Future	225.00	225.0050	224.9990	225.0050	1,081.00
04/03/2015	IGOV On 06-August-15			Index Future	228.65	228.6620	228.6520	228.6620	100.00
04/03/2015	IGOV On 05-November-15			Index Future	232.51	232.5210	232.5140	232.5210	0.00
04/03/2015	ILBI On 07-May-15			Index Future	609.12	609.3450	609.1150	609.3450	0.00
04/03/2015	ILBI On 06-August-15			Index Future	619.08	619.3120	619.0770	619.3120	159.00
04/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	2,850.00
04/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
04/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
04/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	5,000.00
04/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
04/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
04/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
04/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
04/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
04/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
04/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
04/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
04/03/2015	R023 On 07-May-15			Bond Future	7.52	102.9266	7.5223	102.9266	14,434.00
04/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3673	4	3673	4	0.00
04/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3724	4	3724	4	0.00
04/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3775	4	3775	4	0.00
04/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	120	0	120	0	0.00
04/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	126	0	126	0	0.00
04/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	116	0	116	0	0.00
04/03/2015	R023 On 06-August-15			Bond Future	7.56	104.6098	7.5637	104.6098	0.00
04/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4191	4	4191	4	0.00
04/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8202	8	8202	8	0.00
04/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4236	4	4236	4	0.00
04/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4281	4	4281	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	419	0	419	0	0.00
04/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	400	0	400	0	0.00
04/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	409	0	409	0	0.00
04/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	39	0	39	0	911.00
04/03/2015	R186 On 07-May-15			Bond Future	7.78	124.9722	7.7843	124.9722	36,964.00
04/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4300	5	4300	5	0.00
04/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	467	1	467	1	0.00
04/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	678	1	678	1	0.00
04/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	565	1	565	1	0.00
04/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	3015	0	3015	0	0.00
04/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1701	2	1701	2	0.00
04/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2722	0	2722	0	0.00
04/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	4232	5	4232	5	0.00
04/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4369	5	4369	5	0.00
04/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3320	0	3320	0	0.00
04/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	392	0	392	0	0.00
04/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3828	4	3828	4	4,229.00
04/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	378	0	378	0	0.00
04/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	651	0	651	0	4,229.00
04/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3153	3	3153	3	4,229.00
04/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3482	3	3482	3	4,229.00
04/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	763	0	763	0	4,229.00
04/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	890	0	890	0	4,229.00
04/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	406	0	406	0	0.00
04/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1567	1	1567	1	300.00
04/03/2015	R186 On 06-August-15			Bond Future	7.83	121.7181	7.8290	121.7181	640.00
04/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3348	4	3348	4	0.00
04/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3298	4	3298	4	0.00
04/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3249	3	3249	3	0.00
04/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8836	9	8836	9	0.00
04/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1905	2	1905	2	0.00
04/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1838	2	1838	2	0.00
04/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	269	0	269	0	2,500.00
04/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1871	2	1871	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R186 On 05-November-15			Bond Future	7.86	123.7442	7.8643	123.7442	0.00
04/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4915	5	4915	5	0.00
04/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	5021	5	5021	5	0.00
04/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4968	5	4968	5	0.00
04/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9421	10	9421	10	0.00
04/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1842	2	1842	2	0.00
04/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	528	0	528	0	2,600.00
04/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1815	2	1815	2	0.00
04/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1869	2	1869	2	0.00
04/03/2015	R186 On 04-February-16			Bond Future	7.89	120.6696	7.8851	120.6696	5,592.00
04/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2237	2	2237	2	0.00
04/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2206	2	2206	2	0.00
04/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2176	2	2176	2	0.00
04/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5383	5	5383	5	0.00
04/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5331	5	5331	5	0.00
04/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5437	5	5437	5	0.00
04/03/2015	R197 On 07-May-15			Bond Future	287.93	288.0837	287.9304	288.0837	1,044.00
04/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6080	6	6080	6	0.00
04/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6070	6	6070	6	0.00
04/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6060	6	6060	6	0.00
04/03/2015	R197 On 06-August-15			Bond Future	286.60	286.7665	286.6036	286.7665	0.00
04/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1396	1	1396	1	0.00
04/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1406	1	1406	1	0.00
04/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1386	1	1386	1	0.00
04/03/2015	R202 On 07-May-15			Bond Future	236.04	236.1615	236.0364	236.1615	50,918.00
04/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2454	2	2454	2	0.00
04/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2464	2	2464	2	0.00
04/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2474	2	2474	2	0.00
04/03/2015	R202 On 06-August-15			Bond Future	236.70	236.8285	236.6953	236.8285	0.00
04/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3295	3	3295	3	0.00
04/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3305	3	3305	3	0.00
04/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3315	3	3315	3	0.00
04/03/2015	R203 On 07-May-15			Bond Future	6.72	104.5152	6.7235	104.5152	7,710.00
04/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1164	1	1164	1	0.00
04/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1203	1	1203	1	0.00
04/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1183	1	1183	1	0.00
04/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	43	0	43	0	0.00
04/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	46	0	46	0	0.00
04/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	41	0	41	0	0.00
04/03/2015	R203 On 06-August-15			Bond Future	6.74	106.2243	6.7418	106.2243	0.00
04/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	504	0	504	0	0.00
04/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	524	1	524	1	0.00
04/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	514	0	514	0	0.00
04/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	497	1	497	1	0.00
04/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	507	1	507	1	0.00
04/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	488	1	488	1	0.00
04/03/2015	R203 On 05-November-15			Bond Future	6.73	103.8246	6.7304	103.8246	0.00
04/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	124	0	124	0	0.00
04/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	127	0	127	0	0.00
04/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	131	0	131	0	0.00
04/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1409	1	1409	1	0.00
04/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1395	1	1395	1	0.00
04/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1423	1	1423	1	0.00
04/03/2015	R204 On 07-May-15			Bond Future	6.96	106.3446	6.9635	106.3446	14,509.00
04/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1746	2	1746	2	0.00
04/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1774	2	1774	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1802	2	1802	2	0.00
04/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	73	0	73	0	0.00
04/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	70	0	70	0	0.00
04/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	67	0	67	0	0.00
04/03/2015	R204 On 06-August-15			Bond Future	7.00	104.0473	7.0003	104.0473	100.00
04/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4147	4	4147	4	0.00
04/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2352	2	2352	2	0.00
04/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2402	2	2402	2	0.00
04/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2377	2	2377	2	0.00
04/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	20	0	20	0	699.00
04/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	157	0	157	0	0.00
04/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	161	0	161	0	0.00
04/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	153	0	153	0	0.00
04/03/2015	R204 On 05-November-15			Bond Future	7.02	105.7792	7.0157	105.7792	0.00
04/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	228	0	228	0	0.00
04/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	234	0	234	0	0.00
04/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	223	0	223	0	0.00
04/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2377	2	2377	2	0.00
04/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2400	2	2400	2	0.00
04/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2424	2	2424	2	0.00
04/03/2015	R207 On 07-May-15			Bond Future	7.19	102.6329	7.1858	102.6329	35,423.00
04/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4077	4	4077	4	0.00
04/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2202	2	2202	2	66.00
04/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4040	4	4040	4	0.00
04/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4113	4	4113	4	0.00
04/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	7	0	7	0	0.00
04/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	96	0	96	0	0.00
04/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	7	0	7	0	0.00
04/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	8	0	8	0	0.00
04/03/2015	R207 On 06-August-15			Bond Future	7.23	100.6685	7.2316	100.6685	100.00
04/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2245	2	2245	2	0.00
04/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2301	2	2301	2	0.00
04/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2273	2	2273	2	0.00
04/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1515	2	1515	2	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	369	0	369	0	0.00
04/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	353	0	353	0	0.00
04/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	667	1	667	1	0.00
04/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	361	0	361	0	0.00
04/03/2015	R207 On 05-November-15			Bond Future	7.26	102.3443	7.2563	102.3443	0.00
04/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2315	2	2315	2	0.00
04/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2365	2	2365	2	0.00
04/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2341	2	2341	2	0.00
04/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1601	2	1601	2	53.00
04/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	615	1	615	1	0.00
04/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	606	1	606	1	0.00
04/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	596	1	596	1	0.00
04/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	986	1	986	1	0.00
04/03/2015	R208 On 07-May-15			Bond Future	7.31	98.2121	7.3098	98.2121	60,821.00
04/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3165	3	3165	3	0.00
04/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3248	3	3248	3	0.00
04/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3207	3	3207	3	0.00
04/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	65	0	65	0	0.00
04/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	67	0	67	0	0.00
04/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	70	0	70	0	0.00
04/03/2015	R208 On 06-August-15			Bond Future	7.35	99.8185	7.3510	99.8185	100.00
04/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3190	3	3190	3	0.00
04/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3155	3	3155	3	0.00
04/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3225	3	3225	3	0.00
04/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6460	7	6460	7	0.00
04/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	340	0	340	0	0.00
04/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	332	0	332	0	0.00
04/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	348	0	348	0	0.00
04/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	29	0	29	0	198.00
04/03/2015	R208 On 05-November-15			Bond Future	7.38	98.0792	7.3798	98.0792	0.00
04/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4852	5	4852	5	0.00
04/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2487	3	2487	3	0.00
04/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2515	3	2515	3	0.00
04/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2458	2	2458	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	249	0	249	0	2,200.00
04/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	907	1	907	1	0.00
04/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	893	1	893	1	0.00
04/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	921	1	921	1	0.00
04/03/2015	R209 On 07-May-15			Bond Future	8.36	80.6421	8.3608	80.6421	14,731.00
04/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	19	0	19	0	700.00
04/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5270	6	5270	6	0.00
04/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1444	2	1444	2	0.00
04/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5336	6	5336	6	0.00
04/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5204	6	5204	6	0.00
04/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	256	0	256	0	0.00
04/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9537	9	9537	9	0.00
04/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1947	2	1947	2	700.00
04/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	248	0	248	0	0.00
04/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	265	0	265	0	0.00
04/03/2015	R209 On 06-August-15			Bond Future	8.40	81.9612	8.4045	81.9612	100.00
04/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11021	12	11021	12	0.00
04/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5519	6	5519	6	0.00
04/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5576	6	5576	6	0.00
04/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5633	6	5633	6	0.00
04/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	933	1	933	1	0.00
04/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	116	0	116	0	2,914.00
04/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	916	1	916	1	0.00
04/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	951	1	951	1	0.00
04/03/2015	R209 On 05-November-15			Bond Future	8.44	80.1766	8.4419	80.1766	0.00
04/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1719	2	1719	2	0.00
04/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1775	2	1775	2	0.00
04/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1747	2	1747	2	0.00
04/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5446	5	5446	5	0.00
04/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5387	5	5387	5	0.00
04/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5505	5	5505	5	0.00
04/03/2015	R210 On 07-May-15			Bond Future	174.77	174.8603	174.7663	174.8603	829.00
04/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R210 On 07-May-15	176.99	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
04/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2244	2	2244	2	0.00
04/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2234	2	2234	2	0.00
04/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2224	2	2224	2	0.00
04/03/2015	R210 On 06-August-15			Bond Future	177.63	177.7345	177.6344	177.7345	0.00
04/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1356	1	1356	1	0.00
04/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1376	1	1376	1	0.00
04/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1366	1	1366	1	0.00
04/03/2015	R211 On 07-May-15			Bond Future	131.62	131.6892	131.6165	131.6892	1,120.00
04/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3384	3	3384	3	0.00
04/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3394	3	3394	3	0.00
04/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3374	3	3374	3	0.00
04/03/2015	R211 On 06-August-15			Bond Future	132.16	132.2355	132.1583	132.2355	0.00
04/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2842	3	2842	3	0.00
04/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2832	3	2832	3	0.00
04/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2852	3	2852	3	0.00
04/03/2015	R212 On 07-May-15			Bond Future	137.29	137.3615	137.2884	137.3615	1,145.00
04/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3702	4	3702	4	0.00
04/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3722	4	3722	4	0.00
04/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3712	4	3712	4	0.00
04/03/2015	R212 On 06-August-15			Bond Future	137.77	137.8432	137.7655	137.8432	0.00
04/03/2015	R212 On 06-August-15	140.99	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
04/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3225	3	3225	3	0.00
04/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3235	3	3235	3	0.00
04/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3245	3	3245	3	0.00
04/03/2015	R213 On 07-May-15			Bond Future	8.23	91.0702	8.2322	91.0702	16,829.00
04/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4334	5	4334	5	0.00
04/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4398	5	4398	5	0.00
04/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4462	5	4462	5	0.00
04/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	349	0	349	0	0.00
04/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	337	0	337	0	0.00
04/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	361	0	361	0	0.00
04/03/2015	R213 On 06-August-15			Bond Future	8.28	92.5594	8.2780	92.5594	0.00
04/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3475	4	3475	4	0.00
04/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3522	4	3522	4	0.00
04/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3427	4	3427	4	0.00
04/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1728	2	1728	2	0.00
04/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1699	2	1699	2	0.00
04/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1759	2	1759	2	0.00
04/03/2015	R213 On 05-November-15			Bond Future	8.32	90.5543	8.3192	90.5543	0.00
04/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1321	1	1321	1	0.00
04/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1368	1	1368	1	0.00
04/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1345	1	1345	1	0.00
04/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6055	6	6055	6	0.00
04/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5932	6	5932	6	0.00
04/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5993	6	5993	6	0.00
04/03/2015	R214 On 07-May-15			Bond Future	8.39	82.1283	8.3932	82.1283	15,271.00
04/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6424	7	6424	7	0.00
04/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6494	7	6494	7	0.00
04/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6354	7	6354	7	0.00
04/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	193	0	193	0	0.00
04/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	187	0	187	0	0.00
04/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	200	0	200	0	0.00
04/03/2015	R214 On 06-August-15			Bond Future	8.43	83.4713	8.4346	83.4713	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4277	5	4277	5	0.00
04/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4331	5	4331	5	0.00
04/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4384	5	4384	5	0.00
04/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1686	1	1686	1	0.00
04/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1657	1	1657	1	0.00
04/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1629	1	1629	1	0.00
04/03/2015	R214 On 05-November-15			Bond Future	8.47	81.5681	8.4718	81.5681	0.00
04/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1846	2	1846	2	0.00
04/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1816	2	1816	2	0.00
04/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1787	2	1787	2	0.00
04/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6131	6	6131	6	0.00
04/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6067	6	6067	6	0.00
04/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6002	6	6002	6	0.00
04/03/2015	R214 On 04-February-16			Bond Future	8.50	83.0351	8.5011	83.0351	4,320.00
04/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2262	3	2262	3	0.00
04/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2292	3	2292	3	0.00
04/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2231	3	2231	3	0.00
04/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6692	6	6692	6	0.00
04/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6755	6	6755	6	0.00
04/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6818	6	6818	6	0.00
04/03/2015	R248 On 07-May-15			Bond Future	8.44	106.0158	8.4439	106.0158	35,926.00
04/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8514	9	8514	9	0.00
04/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8612	10	8612	10	0.00
04/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8416	9	8416	9	0.00
04/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 06-August-15			Bond Future	8.49	107.7495	8.4863	107.7495	745.00
04/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2793	4	2793	4	0.00
04/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3008	4	3008	4	0.00
04/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2900	4	2900	4	0.00
04/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 06-August-15	8.75	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
04/03/2015	R248 On 05-November-15			Bond Future	8.52	105.1108	8.5245	105.1108	0.00
04/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6289	5	6289	5	0.00
04/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6166	5	6166	5	0.00
04/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6042	5	6042	5	0.00