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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	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
01/04/2015	2025 On 07-May-15			Bond Future	118.71	118.6214	118.7051	118.6214	16.00
01/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	2285	2	2285	2	0.00
01/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	2305	2	2305	2	0.00
01/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	2295	2	2295	2	0.00
01/04/2015	2025 On 06-August-15			Bond Future	119.45	119.3676	119.4530	119.3676	0.00
01/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	1547	2	1547	2	0.00
01/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	1557	2	1557	2	0.00
01/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	1537	2	1537	2	0.00
01/04/2015	2030 On 07-May-15			Bond Future	8.10	100.5773	8.1015	100.5773	7,046.00
01/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	5201	4	5201	4	0.00
01/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	5358	5	5358	5	0.00
01/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	5280	5	5280	5	0.00
01/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2030 On 06-August-15			Bond Future	8.15	98.1816	8.1536	98.1816	0.00
01/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	3531	4	3531	4	0.00
01/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3356	4	3356	4	0.00
01/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	3443	4	3443	4	0.00
01/04/2015	2032 On 07-May-15			Bond Future	8.22	100.4206	8.2153	100.4206	126.00
01/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	2447	2	2447	2	0.00
01/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	2622	2	2622	2	0.00
01/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2535	2	2535	2	0.00
01/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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01/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 06-August-15			Bond Future	8.27	102.0307	8.2650	102.0307	0.00
01/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	2157	1	2157	1	0.00
01/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	2070	1	2070	1	0.00
01/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	1984	1	1984	1	0.00
01/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 05-November-15			Bond Future	8.31	99.5615	8.3059	99.5615	0.00
01/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	2757	4	2757	4	0.00
01/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	2849	4	2849	4	0.00
01/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	2666	4	2666	4	0.00
01/04/2015	2037 On 07-May-15			Bond Future	8.32	103.2206	8.3205	103.2206	32,365.00
01/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	6435	6	6435	6	0.00
01/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	6617	6	6617	6	0.00
01/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	6526	6	6526	6	0.00
01/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 06-August-15			Bond Future	8.37	100.6167	8.3707	100.6167	1,954.00
01/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	3682	3	3682	3	0.00
01/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	3587	3	3587	3	0.00
01/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	3776	3	3776	3	0.00
01/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 05-November-15			Bond Future	8.41	102.2810	8.4088	102.2810	0.00
01/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	4172	5	4172	5	0.00

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01/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	4278	5	4278	5	0.00
01/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	4067	5	4067	5	0.00
01/04/2015	2038 On 07-May-15			Bond Future	127.70	127.7207	127.6976	127.7207	2,657.00
01/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	708	1	708	1	0.00
01/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	688	1	688	1	0.00
01/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	698	1	698	1	0.00
01/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2038 On 06-August-15			Bond Future	128.44	128.4681	128.4448	128.4681	0.00
01/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	455	0	455	0	0.00
01/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	435	0	435	0	0.00
01/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	445	0	445	0	0.00
01/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 07-May-15			Bond Future	8.36	105.5753	8.3643	105.5753	9,496.00
01/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	6730	6	6730	6	0.00
01/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	6630	6	6630	6	0.00
01/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	6830	6	6830	6	0.00
01/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 06-August-15			Bond Future	8.41	102.8840	8.4117	102.8840	0.00
01/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	3532	2	3532	2	0.00
01/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	3741	3	3741	3	0.00
01/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	3637	3	3637	3	0.00
01/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 05-November-15			Bond Future	8.45	104.5858	8.4477	104.5858	0.00
01/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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01/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	2210	3	2210	3	0.00
01/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	2097	3	2097	3	0.00
01/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	2324	3	2324	3	0.00
01/04/2015	2046 On 07-May-15			Bond Future	126.56	126.5833	126.5608	126.5833	5,889.00
01/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	439	0	439	0	0.00
01/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	429	0	429	0	0.00
01/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	449	0	449	0	0.00
01/04/2015	2046 On 06-August-15			Bond Future	128.60	128.6235	128.6001	128.6235	0.00
01/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	390	0	390	0	0.00
01/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	400	0	400	0	0.00
01/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	410	0	410	0	0.00
01/04/2015	2050 On 07-May-15			Bond Future	135.45	135.4737	135.4497	135.4737	2,753.00
01/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	440	0	440	0	0.00
01/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	460	0	460	0	0.00
01/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	450	0	450	0	0.00
01/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
01/04/2015	2050 On 06-August-15			Bond Future	136.17	136.1978	136.1739	136.1978	0.00
01/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	816	1	816	1	0.00
01/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	826	1	826	1	0.00
01/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	836	1	836	1	0.00
01/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	AL12 On 07-May-15			Index Future	563.22	558.2340	563.2240	558.2340	0.00
01/04/2015	AL37 On 07-May-15			Index Future	459.23	457.4650	459.2260	457.4650	122.00
01/04/2015	AL37 On 06-August-15			Index Future	466.51	464.7240	466.5120	464.7240	0.00
01/04/2015	AL7T On 07-May-15			Index Future	548.40	545.0240	548.4030	545.0240	3.00
01/04/2015	AL7T On 06-August-15			Index Future	557.11	553.6730	557.1050	553.6730	0.00
01/04/2015	ALBI On 07-May-15			Index Future	501.50	498.4250	501.4990	498.4250	573.00
01/04/2015	ALBI On 06-August-15			Index Future	509.46	506.3350	509.4560	506.3350	10.00
01/04/2015	ALBI On 05-November-15			Index Future	517.96	514.7920	517.9640	514.7920	0.00
01/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/04/2015	EL28 On 07-May-15			Bond Future	122.13	122.1480	122.1272	122.1480	0.00
01/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2873	3	2873	3	0.00
01/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2863	3	2863	3	0.00
01/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2883	3	2883	3	0.00
01/04/2015	EL28 On 06-August-15			Bond Future	124.10	124.1168	124.0954	124.1168	0.00
01/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	905	1	905	1	0.00
01/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	915	1	915	1	0.00
01/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	895	1	895	1	0.00
01/04/2015	ES33 On 07-May-15			Bond Future	9.24	85.2588	9.2397	85.2588	6,576.00
01/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3888	3	3888	3	0.00
01/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3743	3	3743	3	0.00
01/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3816	3	3816	3	0.00
01/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 06-August-15			Bond Future	9.32	86.6258	9.3160	86.6258	0.00
01/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2126	1	2126	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
01/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2052	1	2052	1	0.00
01/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2199	2	2199	2	0.00
01/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 05-November-15			Bond Future	9.38	84.2697	9.3850	84.2697	0.00
01/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2974	4	2974	4	0.00
01/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2895	4	2895	4	0.00
01/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3053	4	3053	4	0.00
01/04/2015	GOVI On 07-May-15			GOVI	497.39	494.4210	497.3940	494.4210	488.00
01/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	474040	44	474040	44	0.00
01/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	473940	44	473940	44	0.00
01/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	473840	44	473840	44	0.00
01/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 06-August-15			GOVI	505.29	502.2670	505.2860	502.2670	29.00
01/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	52760	2	52760	2	0.00
01/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	52860	2	52860	2	0.00
01/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	52960	2	52960	2	0.00
01/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 05-November-15			GOVI	513.73	510.6560	513.7250	510.6560	0.00
01/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
01/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	162750	19	162750	19	0.00
01/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	162650	19	162650	19	0.00
01/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	162850	19	162850	19	0.00
01/04/2015	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
01/04/2015	IGOV On 07-May-15			Index Future	225.14	225.2030	225.1420	225.2030	1,013.00
01/04/2015	IGOV On 06-August-15			Index Future	228.73	228.7950	228.7330	228.7950	98.00
01/04/2015	IGOV On 05-November-15			Index Future	232.57	232.6340	232.5700	232.6340	0.00
01/04/2015	ILBI On 07-May-15			Index Future	609.46	609.8300	609.4580	609.8300	0.00
01/04/2015	ILBI On 06-August-15			Index Future	619.36	619.7370	619.3570	619.7370	159.00
01/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8800	6.1100	93.8800	1,000.00
01/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
01/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7000	6.2400	93.7000	5,000.00
01/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.28	93.6600	6.2800	93.6600	0.00
01/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.38	93.5200	6.3800	93.5200	0.00
01/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.4800	6.4100	93.4800	0.00
01/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.66	93.2200	6.6600	93.2200	0.00
01/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.0200	6.8500	93.0200	0.00
01/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	92.8900	6.9700	92.8900	0.00
01/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.11	92.7500	7.1100	92.7500	0.00
01/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.24	92.6300	7.2400	92.6300	0.00
01/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.5000	7.3700	92.5000	0.00
01/04/2015	R023 On 07-May-15			Bond Future	7.52	102.2893	7.5152	102.2893	15,264.00
01/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3637	3	3637	3	0.00
01/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3690	3	3690	3	0.00
01/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3744	3	3744	3	0.00
01/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	46	0	46	0	0.00
01/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	48	0	48	0	0.00
01/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	43	0	43	0	0.00
01/04/2015	R023 On 06-August-15			Bond Future	7.56	103.9292	7.5616	103.9292	0.00
01/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	4178	4	4178	4	0.00
01/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8212	8	8212	8	0.00
01/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4223	4	4223	4	0.00
01/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4268	4	4268	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
01/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	394	1	394	1	0.00
01/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	375	0	375	0	0.00
01/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	384	1	384	1	0.00
01/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	37	0	37	0	911.00
01/04/2015	R186 On 07-May-15			Bond Future	7.73	124.2637	7.7306	124.2637	38,190.00
01/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	4521	4	4521	4	0.00
01/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	346	0	346	0	0.00
01/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	206	0	206	0	0.00
01/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	550	0	550	0	0.00
01/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	439	0	439	0	0.00
01/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1642	1	1642	1	0.00
01/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2776	2	2776	2	0.00
01/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	4447	4	4447	4	0.00
01/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	3102	3	3102	3	0.00
01/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	3442	3	3442	3	0.00
01/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	4596	4	4596	4	0.00
01/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	4000	5	4000	5	0.00
01/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	151	0	151	0	0.00
01/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3245	4	3245	4	4,229.00
01/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	143	0	143	0	0.00
01/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1045	1	1045	1	300.00
01/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2894	4	2894	4	4,229.00
01/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	481	1	481	1	4,229.00
01/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	159	0	159	0	0.00
01/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	388	1	388	1	4,229.00
01/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	311	0	311	0	4,229.00
01/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2562	3	2562	3	4,229.00
01/04/2015	R186 On 06-August-15			Bond Future	7.78	120.9588	7.7776	120.9588	340.00
01/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3452	3	3452	3	0.00
01/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2343	2	2343	2	1,000.00
01/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3503	3	3503	3	0.00
01/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3555	3	3555	3	0.00
01/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	9214	8	9214	8	0.00
01/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1674	2	1674	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
01/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2576	3	2576	3	0.00
01/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1612	2	1612	2	0.00
01/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	214	0	214	0	5,350.00
01/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1643	2	1643	2	0.00
01/04/2015	R186 On 05-November-15			Bond Future	7.81	122.9589	7.8129	122.9589	0.00
01/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5234	5	5234	5	0.00
01/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5342	5	5342	5	0.00
01/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5288	5	5288	5	0.00
01/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9834	9	9834	9	0.00
01/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1736	2	1736	2	0.00
01/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	515	1	515	1	2,600.00
01/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1762	2	1762	2	0.00
01/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1711	2	1711	2	0.00
01/04/2015	R186 On 04-February-16			Bond Future	7.84	119.8272	7.8369	119.8272	5,592.00
01/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2522	2	2522	2	0.00
01/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2489	2	2489	2	0.00
01/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2457	2	2457	2	0.00
01/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5275	6	5275	6	0.00
01/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5223	6	5223	6	0.00
01/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5326	6	5326	6	0.00
01/04/2015	R197 On 07-May-15			Bond Future	286.80	286.8533	286.8014	286.8533	1,046.00
01/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	7209	7	7209	7	0.00
01/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	7199	7	7199	7	0.00
01/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	7189	7	7189	7	0.00
01/04/2015	R197 On 06-August-15			Bond Future	285.37	285.4250	285.3746	285.4250	0.00
01/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	2625	3	2625	3	0.00
01/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	2635	3	2635	3	0.00
01/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	2615	3	2615	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
01/04/2015	R202 On 07-May-15			Bond Future	236.63	236.6755	236.6326	236.6755	52,706.00
01/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	1857	2	1857	2	0.00
01/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	1867	2	1867	2	0.00
01/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	1877	2	1877	2	0.00
01/04/2015	R202 On 06-August-15			Bond Future	237.23	237.2758	237.2329	237.2758	0.00
01/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	2757	3	2757	3	0.00
01/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	2767	3	2767	3	0.00
01/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	2777	3	2777	3	0.00
01/04/2015	R203 On 07-May-15			Bond Future	6.80	104.1950	6.7995	104.1950	7,710.00
01/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	986	1	986	1	0.00
01/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	1025	1	1025	1	0.00
01/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	1005	1	1005	1	0.00
01/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	31	0	31	0	0.00
01/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	33	0	33	0	0.00
01/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	29	0	29	0	0.00
01/04/2015	R203 On 06-August-15			Bond Future	6.84	105.8656	6.8436	105.8656	0.00
01/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	409	0	409	0	0.00
01/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	427	0	427	0	0.00
01/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	418	0	418	0	0.00
01/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	601	1	601	1	0.00
01/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	612	1	612	1	0.00
01/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	591	1	591	1	0.00
01/04/2015	R203 On 05-November-15			Bond Future	6.85	103.4486	6.8541	103.4486	0.00
01/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	108	0	108	0	0.00
01/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	110	0	110	0	0.00
01/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	113	0	113	0	0.00
01/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1607	2	1607	2	0.00
01/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1592	2	1592	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
01/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1622	2	1622	2	0.00
01/04/2015	R204 On 07-May-15			Bond Future	7.05	105.8033	7.0517	105.8033	12,556.00
01/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1447	1	1447	1	0.00
01/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1475	1	1475	1	0.00
01/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1503	1	1503	1	0.00
01/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	57	0	57	0	0.00
01/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	54	0	54	0	0.00
01/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	51	0	51	0	0.00
01/04/2015	R204 On 06-August-15			Bond Future	7.11	103.4637	7.1066	103.4637	100.00
01/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3838	4	3838	4	0.00
01/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	2078	2	2078	2	0.00
01/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	2127	2	2127	2	0.00
01/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	2102	2	2102	2	0.00
01/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	30	0	30	0	699.00
01/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	200	0	200	0	0.00
01/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	205	0	205	0	0.00
01/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	195	0	195	0	0.00
01/04/2015	R204 On 05-November-15			Bond Future	7.14	105.1744	7.1360	105.1744	0.00
01/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	197	0	197	0	0.00
01/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	201	0	201	0	0.00
01/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	193	0	193	0	0.00
01/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2681	3	2681	3	0.00
01/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2705	3	2705	3	0.00
01/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2730	3	2730	3	0.00
01/04/2015	R207 On 07-May-15			Bond Future	7.21	102.0787	7.2108	102.0787	34,939.00
01/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3973	4	3973	4	0.00
01/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	2058	2	2058	2	66.00
01/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3936	4	3936	4	0.00
01/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	4010	4	4010	4	0.00
01/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
01/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	49	0	49	0	0.00
01/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
01/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
01/04/2015	R207 On 06-August-15			Bond Future	7.27	100.0728	7.2664	100.0728	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	2134	2	2134	2	0.00
01/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2190	2	2190	2	0.00
01/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	2162	2	2162	2	0.00
01/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1422	1	1422	1	70.00
01/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	388	1	388	1	0.00
01/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	371	0	371	0	0.00
01/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	704	1	704	1	0.00
01/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	380	0	380	0	0.00
01/04/2015	R207 On 05-November-15			Bond Future	7.30	101.7277	7.2968	101.7277	0.00
01/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2245	2	2245	2	0.00
01/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2294	2	2294	2	0.00
01/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2270	2	2270	2	0.00
01/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1555	1	1555	1	53.00
01/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	689	1	689	1	0.00
01/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	678	1	678	1	0.00
01/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	668	1	668	1	0.00
01/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1084	1	1084	1	0.00
01/04/2015	R207 On 04-February-16			Bond Future	7.31	99.8788	7.3064	99.8788	0.00
01/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1415	1	1415	1	43.00
01/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1817	2	1817	2	0.00
01/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1856	2	1856	2	0.00
01/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1836	2	1836	2	0.00
01/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1188	1	1188	1	0.00
01/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1174	1	1174	1	0.00
01/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1537	2	1537	2	0.00
01/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1202	1	1202	1	0.00
01/04/2015	R208 On 07-May-15			Bond Future	7.30	97.6669	7.3011	97.6669	58,893.00
01/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	3159	3	3159	3	0.00
01/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3245	3	3245	3	0.00
01/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	3202	3	3202	3	0.00
01/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	22	0	22	0	0.00
01/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	21	0	21	0	0.00
01/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	24	0	24	0	0.00
01/04/2015	R208 On 06-August-15			Bond Future	7.35	99.2328	7.3484	99.2328	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
01/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	3170	3	3170	3	0.00
01/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	3134	3	3134	3	0.00
01/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6470	6	6470	6	0.00
01/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	3206	3	3206	3	0.00
01/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	308	0	308	0	0.00
01/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	301	0	301	0	0.00
01/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	27	0	27	0	198.00
01/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	316	0	316	0	0.00
01/04/2015	R208 On 05-November-15			Bond Future	7.38	97.4728	7.3798	97.4728	0.00
01/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4867	4	4867	4	0.00
01/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2498	2	2498	2	0.00
01/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2527	2	2527	2	0.00
01/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2470	2	2470	2	0.00
01/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	264	0	264	0	2,200.00
01/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	919	1	919	1	0.00
01/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	905	1	905	1	0.00
01/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	933	1	933	1	0.00
01/04/2015	R209 On 07-May-15			Bond Future	8.27	80.0757	8.2680	80.0757	22,169.00
01/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	7	0	7	0	0.00
01/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	5849	5	5849	5	0.00
01/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1496	1	1496	1	0.00
01/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	5920	5	5920	5	0.00
01/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	5777	5	5777	5	0.00
01/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	65	0	65	0	0.00
01/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	8755	9	8755	9	0.00
01/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1230	2	1230	2	700.00
01/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	61	0	61	0	0.00
01/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	68	0	68	0	0.00
01/04/2015	R209 On 06-August-15			Bond Future	8.31	81.3595	8.3122	81.3595	0.00
01/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	11741	11	11741	11	0.00
01/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6049	5	6049	5	0.00
01/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6109	6	6109	6	0.00
01/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	6169	6	6169	6	0.00
01/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	708	1	708	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
01/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	78	0	78	0	2,914.00
01/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	694	1	694	1	0.00
01/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	723	1	723	1	0.00
01/04/2015	R209 On 05-November-15			Bond Future	8.35	79.5561	8.3485	79.5561	0.00
01/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2061	2	2061	2	0.00
01/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2123	2	2123	2	0.00
01/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2092	2	2092	2	0.00
01/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	5030	6	5030	6	0.00
01/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4975	5	4975	5	0.00
01/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	5086	6	5086	6	0.00
01/04/2015	R210 On 07-May-15			Bond Future	174.50	174.5344	174.5028	174.5344	833.00
01/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	2507	2	2507	2	0.00
01/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	2497	2	2497	2	0.00
01/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	2487	2	2487	2	0.00
01/04/2015	R210 On 06-August-15			Bond Future	177.31	177.3475	177.3149	177.3475	0.00
01/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	1675	2	1675	2	0.00
01/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	1695	2	1695	2	0.00
01/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	1685	2	1685	2	0.00
01/04/2015	R211 On 07-May-15			Bond Future	130.91	130.9355	130.9110	130.9355	1,120.00
01/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4089	4	4089	4	0.00
01/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4099	4	4099	4	0.00
01/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4079	4	4079	4	0.00
01/04/2015	R211 On 06-August-15			Bond Future	131.40	131.4277	131.4033	131.4277	0.00
01/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3597	4	3597	4	0.00
01/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3587	4	3587	4	0.00
01/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3607	4	3607	4	0.00
01/04/2015	R212 On 07-May-15			Bond Future	137.32	137.5590	137.3208	137.5590	1,145.00
01/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	3669	3	3669	3	0.00
01/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	3689	3	3689	3	0.00
01/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	3679	3	3679	3	0.00
01/04/2015	R212 On 06-August-15			Bond Future	137.76	138.0002	137.7585	138.0002	0.00
01/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	3232	3	3232	3	0.00
01/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	3242	3	3242	3	0.00
01/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	3252	3	3252	3	0.00
01/04/2015	R213 On 07-May-15			Bond Future	8.16	90.4367	8.1593	90.4367	16,829.00
01/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4688	4	4688	4	0.00
01/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4758	4	4758	4	0.00
01/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4827	4	4827	4	0.00
01/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	117	0	117	0	0.00
01/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	112	0	112	0	0.00
01/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	123	0	123	0	0.00
01/04/2015	R213 On 06-August-15			Bond Future	8.21	91.8867	8.2063	91.8867	0.00
01/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3774	3	3774	3	0.00
01/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3825	3	3825	3	0.00
01/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3724	3	3724	3	0.00
01/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1454	2	1454	2	0.00
01/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1427	2	1427	2	0.00
01/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1482	2	1482	2	0.00
01/04/2015	R213 On 05-November-15			Bond Future	8.25	89.8606	8.2468	89.8606	0.00
01/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1544	1	1544	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
01/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1596	1	1596	1	0.00
01/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1570	1	1570	1	0.00
01/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5705	6	5705	6	0.00
01/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5587	6	5587	6	0.00
01/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5646	6	5646	6	0.00
01/04/2015	R214 On 07-May-15			Bond Future	8.30	81.4188	8.3021	81.4188	15,271.00
01/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	7079	6	7079	6	0.00
01/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	7154	6	7154	6	0.00
01/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	7004	6	7004	6	0.00
01/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	40	0	40	0	0.00
01/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	38	0	38	0	0.00
01/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	42	0	42	0	0.00
01/04/2015	R214 On 06-August-15			Bond Future	8.34	82.7242	8.3438	82.7242	0.00
01/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4761	4	4761	4	0.00
01/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	4818	4	4818	4	0.00
01/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	4875	4	4875	4	0.00
01/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1373	2	1373	2	0.00
01/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1348	2	1348	2	0.00
01/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1322	2	1322	2	0.00
01/04/2015	R214 On 05-November-15			Bond Future	8.38	80.7999	8.3799	80.7999	0.00
01/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2159	2	2159	2	0.00
01/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2126	2	2126	2	0.00
01/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2094	2	2094	2	0.00
01/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5638	6	5638	6	0.00
01/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5576	6	5576	6	0.00
01/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5515	6	5515	6	0.00
01/04/2015	R214 On 04-February-16			Bond Future	8.41	82.2246	8.4101	82.2246	4,320.00
01/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2656	2	2656	2	0.00
01/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2690	2	2690	2	0.00
01/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2623	2	2623	2	0.00
01/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6302	7	6302	7	0.00
01/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6362	7	6362	7	0.00
01/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6423	7	6423	7	0.00
01/04/2015	R248 On 07-May-15			Bond Future	8.35	105.1000	8.3524	105.1000	36,892.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	9564	9	9564	9	0.00
01/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	9662	9	9662	9	0.00
01/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	9467	8	9467	8	0.00
01/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 06-August-15			Bond Future	8.40	106.7850	8.3951	106.7850	745.00
01/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	3829	3	3829	3	0.00
01/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	4044	3	4044	3	0.00
01/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	3937	3	3937	3	0.00
01/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 05-November-15			Bond Future	8.43	104.1190	8.4322	104.1190	0.00
01/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	5248	6	5248	6	0.00
01/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	5124	6	5124	6	0.00
01/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	5001	6	5001	6	0.00