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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	2025 On 06-August-15			Bond Future	121.44	121.4193	121.4393	121.4193	38.00
03/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	449	0	449	0	0.00
03/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	439	0	439	0	0.00
03/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	429	0	429	0	0.00
03/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	2025 On 05-November-15			Bond Future	123.36	123.3360	123.3552	123.3360	0.00
03/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	345	0	345	0	0.00
03/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	365	0	365	0	0.00
03/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	355	0	355	0	0.00
03/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 06-August-15			Bond Future	8.69	94.6330	8.6894	94.6330	9,953.00
03/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7769	8	7769	8	0.00
03/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7681	8	7681	8	0.00
03/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7856	8	7856	8	0.00
03/07/2015	2030 On 05-November-15			Bond Future	8.75	96.1273	8.7535	96.1273	0.00
03/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1982	2	1982	2	0.00
03/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1902	2	1902	2	0.00
03/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2061	2	2061	2	0.00
03/07/2015	2032 On 06-August-15			Bond Future	8.79	98.3358	8.7883	98.3358	1,678.00
03/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2456	2	2456	2	0.00
03/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2543	3	2543	3	0.00

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03/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2370	2	2370	2	0.00
03/07/2015	2032 On 05-November-15			Bond Future	8.85	95.7337	8.8536	95.7337	0.00
03/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7431	7	7431	7	0.00
03/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7523	8	7523	8	0.00
03/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7340	7	7340	7	0.00
03/07/2015	2032 On 04-February-16			Bond Future	8.91	97.3566	8.9102	97.3566	0.00
03/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1815	2	1815	2	0.00
03/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1731	2	1731	2	0.00
03/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1648	2	1648	2	0.00
03/07/2015	2037 On 06-August-15			Bond Future	8.90	96.4858	8.8975	96.4858	41,648.00
03/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1376	1	1376	1	0.00
03/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1470	1	1470	1	0.00
03/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1281	1	1281	1	0.00
03/07/2015	2037 On 05-November-15			Bond Future	8.96	98.0094	8.9580	98.0094	0.00
03/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9387	9	9387	9	0.00
03/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9492	9	9492	9	0.00
03/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9281	9	9281	9	0.00
03/07/2015	2037 On 04-February-16			Bond Future	9.01	95.4129	9.0119	95.4129	0.00
03/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2403	2	2403	2	0.00

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03/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2497	3	2497	3	0.00
03/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2310	2	2310	2	0.00
03/07/2015	2038 On 06-August-15			Bond Future	124.66	124.8657	124.6648	124.8657	3,582.00
03/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3335	3	3335	3	0.00
03/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3345	3	3345	3	0.00
03/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3325	3	3325	3	0.00
03/07/2015	2038 On 05-November-15			Bond Future	126.63	126.8367	126.6316	126.8367	0.00
03/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7368	7	7368	7	0.00
03/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7378	7	7378	7	0.00
03/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7358	7	7358	7	0.00
03/07/2015	2044 On 06-August-15			Bond Future	8.95	98.2612	8.9461	98.2612	13,321.00
03/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2115	2	2115	2	0.00
03/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1906	2	1906	2	0.00
03/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	2011	2	2011	2	0.00
03/07/2015	2044 On 05-November-15			Bond Future	9.00	99.8128	9.0036	99.8128	0.00
03/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	8025	8	8025	8	0.00
03/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7912	8	7912	8	0.00
03/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8139	8	8139	8	0.00
03/07/2015	2044 On 04-February-16			Bond Future	9.05	97.1216	9.0548	97.1216	0.00
03/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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03/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	443	0	443	0	0.00
03/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	642	1	642	1	0.00
03/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	542	1	542	1	0.00
03/07/2015	2046 On 06-August-15			Bond Future	122.81	123.0517	122.8059	123.0517	5,722.00
03/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6184	6	6184	6	0.00
03/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6194	6	6194	6	0.00
03/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6204	6	6204	6	0.00
03/07/2015	2046 On 05-November-15			Bond Future	123.34	123.5883	123.3372	123.5883	0.00
03/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9663	9	9663	9	0.00
03/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9653	9	9653	9	0.00
03/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9673	9	9673	9	0.00
03/07/2015	2050 On 06-August-15			Bond Future	131.64	132.4144	131.6385	132.4144	3,821.00
03/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	5352	5	5352	5	0.00
03/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	5372	5	5372	5	0.00
03/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	5362	5	5362	5	0.00
03/07/2015	2050 On 05-November-15			Bond Future	133.71	134.5045	133.7150	134.5045	0.00
03/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	11295	11	11295	11	0.00
03/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	11285	10	11285	10	0.00
03/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	11275	10	11275	10	0.00
03/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	AL37 On 06-August-15			Index Future	457.91	457.8900	457.9100	457.8900	124.00
03/07/2015	AL37 On 05-November-15			Index Future	465.21	465.1950	465.2110	465.1950	0.00
03/07/2015	AL7T On 06-August-15			Index Future	539.90	539.8640	539.8950	539.8640	3.00
03/07/2015	AL7T On 05-November-15			Index Future	548.50	548.4770	548.5020	548.4770	0.00
03/07/2015	ALBI On 06-August-15			Index Future	492.90	492.8700	492.8990	492.8700	508.00
03/07/2015	ALBI On 05-November-15			Index Future	500.76	500.7330	500.7580	500.7330	103.00
03/07/2015	ALBI On 04-February-16			Index Future	509.24	509.2130	509.2390	509.2130	0.00
03/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2015	EL28 On 06-August-15			Bond Future	125.21	125.1889	125.2113	125.1889	0.00
03/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	201	0	201	0	0.00
03/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	211	0	211	0	0.00
03/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	221	0	221	0	0.00
03/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	EL28 On 05-November-15			Bond Future	125.64	125.6173	125.6387	125.6173	0.00
03/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1361	1	1361	1	0.00
03/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1371	1	1371	1	0.00
03/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1351	1	1351	1	0.00
03/07/2015	ES33 On 06-August-15			Bond Future	9.80	83.6986	9.8034	83.6986	6,396.00
03/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1546	2	1546	2	0.00
03/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1399	1	1399	1	0.00
03/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1473	1	1473	1	0.00
03/07/2015	ES33 On 05-November-15			Bond Future	9.90	81.2334	9.8962	81.2334	0.00
03/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 05-November-15	9.01	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
03/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6693	7	6693	7	0.00
03/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6614	7	6614	7	0.00
03/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6772	7	6772	7	0.00
03/07/2015	ES33 On 04-February-16			Bond Future	9.98	82.6103	9.9836	82.6103	0.00
03/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	44	0	44	0	0.00
03/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	182	0	182	0	0.00
03/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	113	0	113	0	0.00
03/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	GOVI On 06-August-15			GOVI	489.49	489.4650	489.4910	489.4650	468.00
03/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	105090	11	105090	11	0.00
03/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	105190	11	105190	11	0.00
03/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	104990	11	104990	11	0.00
03/07/2015	GOVI On 05-November-15			GOVI	497.30	497.2730	497.2950	497.2730	27.00
03/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	327050	33	327050	33	0.00
03/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	326950	33	326950	33	0.00
03/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	327150	33	327150	33	0.00
03/07/2015	GOVI On 04-February-16			GOVI	505.72	505.6950	505.7180	505.6950	0.00
03/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	62720	6	62720	6	0.00
03/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	62920	6	62920	6	0.00
03/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	62820	6	62820	6	0.00
03/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2015	IGOV On 06-August-15			Index Future	228.26	228.5640	228.2560	228.5640	1,080.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	IGOV On 05-November-15			Index Future	231.90	232.2100	231.8950	232.2100	17.00
03/07/2015	IGOV On 04-February-16			Index Future	235.82	236.1430	235.8230	236.1430	0.00
03/07/2015	ILBI On 06-August-15			Index Future	619.34	620.1990	619.3370	620.1990	159.00
03/07/2015	ILBI On 05-November-15			Index Future	629.43	630.3100	629.4310	630.3100	0.00
03/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
03/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
03/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	0.00
03/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	500.00
03/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	500.00
03/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
03/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	2,000.00
03/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
03/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
03/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
03/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
03/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
03/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
03/07/2015	R023 On 06-August-15			Bond Future	8.14	101.2792	8.1427	101.2792	20,973.00
03/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1191	1	1191	1	0.00
03/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	4937	5	4937	5	0.00
03/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1223	1	1223	1	0.00
03/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1257	1	1257	1	0.00
03/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	659	1	659	1	0.00
03/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	616	1	616	1	0.00
03/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	637	1	637	1	0.00
03/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	14	0	14	0	911.00
03/07/2015	R023 On 05-November-15			Bond Future	8.22	98.9552	8.2198	98.9552	0.00
03/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1181	1	1181	1	0.00
03/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1225	1	1225	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1203	1	1203	1	0.00
03/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2382	2	2382	2	0.00
03/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2350	2	2350	2	0.00
03/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2415	2	2415	2	0.00
03/07/2015	R023 On 04-February-16			Bond Future	8.29	100.6321	8.2868	100.6321	0.00
03/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1577	2	1577	2	0.00
03/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1534	2	1534	2	0.00
03/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1556	2	1556	2	0.00
03/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	3084	3	3084	3	0.00
03/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	3052	3	3052	3	0.00
03/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	3021	3	3021	3	0.00
03/07/2015	R186 On 06-August-15			Bond Future	8.27	117.7016	8.2682	117.7016	35,771.00
03/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2491	3	2491	3	0.00
03/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	95	0	95	0	75.00
03/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	166	0	166	0	1,000.00
03/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1722	2	1722	2	20.00
03/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	513	1	513	1	0.00
03/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	275	0	275	0	20.00
03/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	534	1	534	1	0.00
03/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	557	1	557	1	0.00
03/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3580	4	3580	4	0.00
03/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5070	5	5070	5	0.00
03/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2272	2	2272	2	0.00
03/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2778	3	2778	3	0.00
03/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2219	2	2219	2	0.00
03/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	651	1	651	1	75.00
03/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5232	5	5232	5	0.00
03/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	641	1	641	1	5,229.00
03/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4452	4	4452	4	0.00
03/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	764	1	764	1	4,229.00
03/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2788	3	2788	3	0.00
03/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2430	2	2430	2	0.00
03/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3718	4	3718	4	0.00
03/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2666	3	2666	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	1064	1	1064	1	0.00
03/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	321	0	321	0	20.00
03/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	738	1	738	1	75.00
03/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2726	3	2726	3	0.00
03/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	122	0	122	0	5,350.00
03/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	534	1	534	1	7,229.00
03/07/2015	R186 On 05-November-15			Bond Future	8.33	119.5595	8.3328	119.5595	500.00
03/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2281	2	2281	2	0.00
03/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3131	3	3131	3	0.00
03/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2209	2	2209	2	0.00
03/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2356	2	2356	2	0.00
03/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2318	2	2318	2	0.00
03/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5117	5	5117	5	0.00
03/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5965	6	5965	6	0.00
03/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2708	3	2708	3	843.00
03/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1136	1	1136	1	674.00
03/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	857	1	857	1	169.00
03/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2210	2	2210	2	6,248.00
03/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4955	5	4955	5	0.00
03/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5755	6	5755	6	0.00
03/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	3104	3	3104	3	1,090.00
03/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	3017	3	3017	3	0.00
03/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2572	3	2572	3	9,370.00
03/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2933	3	2933	3	0.00
03/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	1128	1	1128	1	843.00
03/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2975	3	2975	3	8,690.00
03/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	854	1	854	1	2,600.00
03/07/2015	R186 On 04-February-16			Bond Future	8.39	116.2871	8.3863	116.2871	5,512.00
03/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	875	1	875	1	0.00
03/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	858	1	858	1	0.00
03/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	843	1	843	1	0.00
03/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	8005	8	8005	8	0.00
03/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7937	8	7937	8	0.00
03/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	8074	8	8074	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R186 On 05-May-16			Bond Future	8.43	118.3480	8.4309	118.3480	0.00
03/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3689	4	3689	4	0.00
03/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3726	4	3726	4	0.00
03/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3652	4	3652	4	0.00
03/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1436	1	1436	1	0.00
03/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4421	4	4421	4	0.00
03/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4342	4	4342	4	0.00
03/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8308	8	8308	8	0.00
03/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4382	4	4382	4	0.00
03/07/2015	R197 On 06-August-15			Bond Future	289.94	289.8926	289.9404	289.8926	929.00
03/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	1930	2	1930	2	0.00
03/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	1940	2	1940	2	0.00
03/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	1950	2	1950	2	0.00
03/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R197 On 05-November-15			Bond Future	294.51	294.4686	294.5142	294.4686	0.00
03/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	476	1	476	1	0.00
03/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	496	1	496	1	0.00
03/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	486	1	486	1	0.00
03/07/2015	R202 On 06-August-15			Bond Future	235.63	236.5944	235.6290	236.5944	52,749.00
03/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4361	3	4361	3	0.00
03/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4371	3	4371	3	0.00
03/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4381	3	4381	3	0.00
03/07/2015	R202 On 05-November-15			Bond Future	239.35	240.3289	239.3461	240.3289	0.00
03/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6644	6	6644	6	0.00
03/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6664	6	6664	6	0.00
03/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6654	6	6654	6	0.00
03/07/2015	R203 On 06-August-15			Bond Future	7.22	105.3174	7.2195	105.3174	17,933.00
03/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	39	0	39	0	0.00
03/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1216	1	1216	1	0.00
03/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	43	0	43	0	0.00
03/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	41	0	41	0	0.00
03/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	955	1	955	1	0.00
03/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	972	1	972	1	0.00
03/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	24	0	24	0	5,000.00
03/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	938	1	938	1	0.00
03/07/2015	R203 On 05-November-15			Bond Future	7.33	102.8148	7.3293	102.8148	0.00
03/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	13	0	13	0	0.00
03/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	13	0	13	0	0.00
03/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	14	0	14	0	0.00
03/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2330	2	2330	2	0.00
03/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2313	2	2313	2	0.00
03/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2348	2	2348	2	0.00
03/07/2015	R203 On 04-February-16			Bond Future	7.41	104.5573	7.4125	104.5573	0.00
03/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	382	0	382	0	0.00
03/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	396	0	396	0	0.00
03/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	389	0	389	0	0.00
03/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	640	1	640	1	0.00
03/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	624	1	624	1	0.00
03/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	632	1	632	1	0.00
03/07/2015	R204 On 06-August-15			Bond Future	7.56	102.4043	7.5590	102.4043	15,357.00
03/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2474	2	2474	2	0.00
03/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	769	1	769	1	0.00
03/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	809	1	809	1	0.00
03/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	789	1	789	1	0.00
03/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	8	0	8	0	699.00
03/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	229	0	229	0	0.00
03/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	238	0	238	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	220	0	220	0	0.00
03/07/2015	R204 On 05-November-15			Bond Future	7.66	104.0208	7.6574	104.0208	0.00
03/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	22	0	22	0	0.00
03/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	22	0	22	0	0.00
03/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	21	0	21	0	0.00
03/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3944	4	3944	4	0.00
03/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3972	4	3972	4	0.00
03/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	4000	4	4000	4	0.00
03/07/2015	R204 On 04-February-16			Bond Future	7.73	101.7464	7.7341	101.7464	0.00
03/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	679	1	679	1	0.00
03/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	668	1	668	1	0.00
03/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	658	1	658	1	0.00
03/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1264	1	1264	1	0.00
03/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1250	1	1250	1	0.00
03/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1279	1	1279	1	0.00
03/07/2015	R207 On 06-August-15			Bond Future	7.77	98.6255	7.7692	98.6255	35,529.00
03/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	531	1	531	1	0.00
03/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	566	1	566	1	0.00
03/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	548	1	548	1	0.00
03/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	178	0	178	0	70.00
03/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	637	1	637	1	0.00
03/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1312	1	1312	1	0.00
03/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	600	1	600	1	0.00
03/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	618	1	618	1	0.00
03/07/2015	R207 On 05-November-15			Bond Future	7.86	100.1824	7.8557	100.1824	0.00
03/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	886	1	886	1	0.00
03/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	918	1	918	1	0.00
03/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	902	1	902	1	0.00
03/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	557	1	557	1	19.00
03/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	479	0	479	0	53.00
03/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1288	1	1288	1	0.00
03/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1269	1	1269	1	0.00
03/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1797	2	1797	2	0.00
03/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1250	1	1250	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1966	2	1966	2	0.00
03/07/2015	R207 On 04-February-16			Bond Future	7.93	98.2377	7.9268	98.2377	0.00
03/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	452	0	452	0	43.00
03/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	670	1	670	1	0.00
03/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	693	1	693	1	0.00
03/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	681	1	681	1	19.00
03/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2092	2	2092	2	0.00
03/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	2070	2	2070	2	0.00
03/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2114	2	2114	2	0.00
03/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2633	3	2633	3	0.00
03/07/2015	R207 On 05-May-16			Bond Future	7.99	99.9786	7.9873	99.9786	0.00
03/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1372	1	1372	1	0.00
03/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1342	1	1342	1	0.00
03/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	963	1	963	1	43.00
03/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1357	1	1357	1	0.00
03/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1783	2	1783	2	0.00
03/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1767	2	1767	2	0.00
03/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2295	2	2295	2	0.00
03/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1799	2	1799	2	0.00
03/07/2015	R208 On 06-August-15			Bond Future	7.93	97.1916	7.9261	97.1916	38,528.00
03/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	875	1	875	1	0.00
03/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	850	1	850	1	0.00
03/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	900	1	900	1	0.00
03/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	3911	4	3911	4	0.00
03/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	556	1	556	1	0.00
03/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	538	1	538	1	0.00
03/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	574	1	574	1	0.00
03/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	11	0	11	0	198.00
03/07/2015	R208 On 05-November-15			Bond Future	8.01	95.3268	8.0068	95.3268	0.00
03/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2541	3	2541	3	0.00
03/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	847	1	847	1	0.00
03/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	863	1	863	1	0.00
03/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	831	1	831	1	0.00
03/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	595	1	595	1	2,200.00

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03/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1924	2	1924	2	0.00
03/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1898	2	1898	2	0.00
03/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1950	2	1950	2	0.00
03/07/2015	R208 On 04-February-16			Bond Future	8.07	96.9425	8.0725	96.9425	0.00
03/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1083	1	1083	1	0.00
03/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1068	1	1068	1	0.00
03/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1100	1	1100	1	0.00
03/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2410	2	2410	2	0.00
03/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2385	2	2385	2	0.00
03/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2360	2	2360	2	0.00
03/07/2015	R209 On 06-August-15			Bond Future	8.84	77.8869	8.8401	77.8869	28,487.00
03/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7487	7	7487	7	0.00
03/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2059	2	2059	2	0.00
03/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2107	2	2107	2	0.00
03/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2012	2	2012	2	0.00
03/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	854	1	854	1	0.00
03/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	20	0	20	0	2,914.00
03/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	827	1	827	1	0.00
03/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	881	1	881	1	0.00
03/07/2015	R209 On 05-November-15			Bond Future	8.90	75.9691	8.8979	75.9691	29.00
03/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4168	4	4168	4	0.00
03/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	469	0	469	0	0.00
03/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	493	0	493	0	0.00
03/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	480	0	480	0	0.00
03/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7741	8	7741	8	0.00
03/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1582	2	1582	2	900.00
03/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7816	8	7816	8	0.00
03/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7666	8	7666	8	0.00
03/07/2015	R209 On 04-February-16			Bond Future	8.95	77.2569	8.9478	77.2569	0.00
03/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2847	3	2847	3	0.00
03/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2880	3	2880	3	0.00
03/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2913	3	2913	3	0.00
03/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4379	4	4379	4	0.00
03/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4336	4	4336	4	0.00



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03/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4423	4	4423	4	0.00
03/07/2015	R210 On 06-August-15			Bond Future	179.50	179.4743	179.5040	179.4743	1,207.00
03/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	514	0	514	0	0.00
03/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	494	0	494	0	0.00
03/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	504	0	504	0	0.00
03/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R210 On 05-November-15			Bond Future	180.20	180.1760	180.2046	180.1760	0.00
03/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1795	2	1795	2	0.00
03/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1805	2	1805	2	0.00
03/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1785	2	1785	2	0.00
03/07/2015	R211 On 06-August-15			Bond Future	134.13	134.1155	134.1345	134.1155	1,120.00
03/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	865	1	865	1	0.00
03/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	875	1	875	1	0.00
03/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	855	1	855	1	0.00
03/07/2015	R211 On 05-November-15			Bond Future	136.25	136.2327	136.2507	136.2327	0.00
03/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1261	1	1261	1	0.00
03/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1251	1	1251	1	0.00
03/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1241	1	1241	1	0.00
03/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 06-August-15			Bond Future	139.31	139.2868	139.3100	139.2868	1,046.00
03/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1680	2	1680	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
03/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1690	2	1690	2	0.00
03/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1700	2	1700	2	0.00
03/07/2015	R212 On 05-November-15			Bond Future	141.51	141.4857	141.5079	141.4857	0.00
03/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4492	5	4492	5	0.00
03/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4502	5	4502	5	0.00
03/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4482	5	4482	5	0.00
03/07/2015	R213 On 06-August-15			Bond Future	8.73	88.5777	8.7271	88.5777	17,330.00
03/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	615	1	615	1	0.00
03/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	638	1	638	1	0.00
03/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	662	1	662	1	0.00
03/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2375	2	2375	2	0.00
03/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2321	2	2321	2	0.00
03/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2429	2	2429	2	0.00
03/07/2015	R213 On 05-November-15			Bond Future	8.79	86.4327	8.7916	86.4327	0.00
03/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	316	0	316	0	0.00
03/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	333	0	333	0	0.00
03/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	324	0	324	0	0.00
03/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8665	9	8665	9	0.00
03/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8513	9	8513	9	0.00
03/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8589	9	8589	9	0.00
03/07/2015	R213 On 04-February-16			Bond Future	8.85	87.8975	8.8494	87.8975	0.00
03/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3098	3	3098	3	0.00
03/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3133	3	3133	3	0.00
03/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3064	3	3064	3	0.00
03/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3831	4	3831	4	0.00
03/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3792	4	3792	4	0.00
03/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3871	4	3871	4	0.00
03/07/2015	R214 On 06-August-15			Bond Future	8.88	79.0192	8.8790	79.0192	22,215.00
03/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	967	1	967	1	0.00
03/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	998	1	998	1	0.00
03/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1030	1	1030	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	2101	2	2101	2	0.00
03/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	2050	2	2050	2	0.00
03/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	2000	2	2000	2	0.00
03/07/2015	R214 On 05-November-15			Bond Future	8.94	76.9765	8.9360	76.9765	0.00
03/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	478	0	478	0	0.00
03/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	466	0	466	0	0.00
03/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	455	0	455	0	0.00
03/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8654	9	8654	9	0.00
03/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8571	9	8571	9	0.00
03/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8489	8	8489	8	0.00
03/07/2015	R214 On 04-February-16			Bond Future	8.99	78.2809	8.9872	78.2809	4,320.00
03/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	991	1	991	1	0.00
03/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1007	1	1007	1	0.00
03/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	975	1	975	1	0.00
03/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9408	9	9408	9	0.00
03/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9485	9	9485	9	0.00
03/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9563	10	9563	10	0.00
03/07/2015	R248 On 06-August-15			Bond Future	8.93	101.9610	8.9346	101.9610	41,313.00
03/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1946	2	1946	2	0.00
03/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2053	2	2053	2	0.00
03/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1839	2	1839	2	0.00
03/07/2015	R248 On 05-November-15			Bond Future	8.99	99.1417	8.9931	99.1417	0.00
03/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11302	11	11302	11	0.00
03/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11179	11	11179	11	0.00
03/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11055	11	11055	11	0.00
03/07/2015	R248 On 04-February-16			Bond Future	9.05	100.8218	9.0458	100.8218	0.00
03/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 04-February-16	9.01	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
03/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	466	0	466	0	0.00
03/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	364	0	364	0	0.00
03/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	568	1	568	1	0.00