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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2015	2025 On 07-May-15			Bond Future	118.68	118.7384	118.6752	118.7384	16.00
18/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2315	2	2315	2	0.00
18/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2335	2	2335	2	0.00
18/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2325	2	2325	2	0.00
18/03/2015	2025 On 06-August-15			Bond Future	119.44	119.5045	119.4386	119.5045	0.00
18/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1561	1	1561	1	0.00
18/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1571	2	1571	2	0.00
18/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1551	1	1551	1	0.00
18/03/2015	2030 On 07-May-15			Bond Future	8.29	99.6322	8.2947	99.6322	5,805.00
18/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3586	3	3586	3	0.00
18/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3743	4	3743	4	0.00
18/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3664	4	3664	4	0.00
18/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15			Bond Future	8.35	97.2365	8.3512	97.2365	0.00
18/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5158	5	5158	5	0.00
18/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4983	5	4983	5	0.00
18/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5070	5	5070	5	0.00
18/03/2015	2032 On 07-May-15			Bond Future	8.42	99.2776	8.4179	99.2776	18.00
18/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	634	0	634	0	0.00
18/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	808	1	808	1	0.00
18/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	721	1	721	1	0.00
18/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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18/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 06-August-15			Bond Future	8.47	100.8847	8.4722	100.8847	0.00
18/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	328	0	328	0	0.00
18/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	242	0	242	0	0.00
18/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	155	0	155	0	0.00
18/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15			Bond Future	8.52	98.4055	8.5184	98.4055	0.00
18/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4610	5	4610	5	0.00
18/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4702	5	4702	5	0.00
18/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4518	5	4518	5	0.00
18/03/2015	2037 On 07-May-15			Bond Future	8.51	102.1533	8.5078	102.1533	32,365.00
18/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4568	4	4568	4	0.00
18/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4750	5	4750	5	0.00
18/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4659	5	4659	5	0.00
18/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 06-August-15			Bond Future	8.56	99.5480	8.5620	99.5480	1,954.00
18/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1799	2	1799	2	0.00
18/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1704	2	1704	2	0.00
18/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1893	2	1893	2	0.00
18/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15			Bond Future	8.60	101.2036	8.6045	101.2036	0.00
18/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6080	6	6080	6	0.00

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18/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6186	6	6186	6	0.00
18/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5975	6	5975	6	0.00
18/03/2015	2038 On 07-May-15			Bond Future	128.06	128.1333	128.0648	128.1333	2,471.00
18/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1075	1	1075	1	0.00
18/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1055	1	1055	1	0.00
18/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1065	1	1065	1	0.00
18/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 06-August-15			Bond Future	128.83	128.9068	128.8349	128.9068	0.00
18/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	845	1	845	1	0.00
18/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	825	1	825	1	0.00
18/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	835	1	835	1	0.00
18/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 07-May-15			Bond Future	8.55	104.5153	8.5460	104.5153	9,494.00
18/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4729	5	4729	5	0.00
18/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4629	5	4629	5	0.00
18/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4829	5	4829	5	0.00
18/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 06-August-15			Bond Future	8.60	101.8229	8.5970	101.8229	0.00
18/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1514	1	1514	1	0.00
18/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1722	2	1722	2	0.00
18/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1618	2	1618	2	0.00
18/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15			Bond Future	8.64	103.5163	8.6371	103.5163	0.00
18/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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18/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4255	4	4255	4	0.00
18/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4142	4	4142	4	0.00
18/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4369	4	4369	4	0.00
18/03/2015	2046 On 07-May-15			Bond Future	126.07	126.1411	126.0723	126.1411	5,889.00
18/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	928	1	928	1	0.00
18/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	918	1	918	1	0.00
18/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	938	1	938	1	0.00
18/03/2015	2046 On 06-August-15			Bond Future	128.12	128.1934	128.1214	128.1934	0.00
18/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	869	1	869	1	0.00
18/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	879	1	879	1	0.00
18/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	889	1	889	1	0.00
18/03/2015	2050 On 07-May-15			Bond Future	134.51	134.5767	134.5069	134.5767	2,753.00
18/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	483	0	483	0	0.00
18/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	493	0	493	0	0.00
18/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	503	0	503	0	0.00
18/03/2015	2050 On 06-August-15			Bond Future	135.23	135.3070	135.2339	135.3070	0.00
18/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1756	2	1756	2	0.00
18/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1766	2	1766	2	0.00
18/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1776	2	1776	2	0.00
18/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	AL12 On 07-May-15			Index Future	553.47	553.0350	553.4650	553.0350	0.00
18/03/2015	AL37 On 07-May-15			Index Future	456.58	455.6000	456.5770	455.6000	122.00
18/03/2015	AL37 On 06-August-15			Index Future	463.88	462.8930	463.8810	462.8930	0.00
18/03/2015	AL7T On 07-May-15			Index Future	541.99	540.8860	541.9900	540.8860	3.00
18/03/2015	AL7T On 06-August-15			Index Future	550.66	549.5430	550.6610	549.5430	0.00
18/03/2015	ALBI On 07-May-15			Index Future	495.80	495.0550	495.8040	495.0550	577.00
18/03/2015	ALBI On 06-August-15			Index Future	503.74	502.9790	503.7360	502.9790	10.00
18/03/2015	ALBI On 05-November-15			Index Future	512.18	511.4180	512.1790	511.4180	0.00
18/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	EL28 On 07-May-15			Bond Future	122.12	122.4505	122.1154	122.4505	0.00
18/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2885	3	2885	3	0.00
18/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2875	3	2875	3	0.00
18/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2895	3	2895	3	0.00
18/03/2015	EL28 On 06-August-15			Bond Future	124.10	124.4429	124.1005	124.4429	0.00
18/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	900	1	900	1	0.00
18/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	910	1	910	1	0.00
18/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	890	1	890	1	0.00
18/03/2015	ES33 On 07-May-15			Bond Future	9.38	84.8254	9.3756	84.8254	6,576.00
18/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2845	3	2845	3	0.00
18/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2701	3	2701	3	0.00
18/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2773	3	2773	3	0.00
18/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 06-August-15			Bond Future	9.45	86.1983	9.4545	86.1983	0.00
18/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1078	1	1078	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
18/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1005	1	1005	1	0.00
18/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1152	1	1152	1	0.00
18/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15			Bond Future	9.53	83.8426	9.5270	83.8426	0.00
18/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4033	4	4033	4	0.00
18/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3954	4	3954	4	0.00
18/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4112	4	4112	4	0.00
18/03/2015	GOVI On 07-May-15			GOVI	491.94	491.1430	491.9370	491.1430	485.00
18/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	419470	41	419470	41	0.00
18/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	419370	41	419370	41	0.00
18/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	419270	41	419270	41	0.00
18/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15			GOVI	499.81	499.0040	499.8070	499.0040	29.00
18/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	1930	1	1930	1	0.00
18/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	2030	1	2030	1	0.00
18/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	1830	1	1830	1	0.00
18/03/2015	GOVI On 05-November-15			GOVI	508.18	507.3770	508.1840	507.3770	0.00
18/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	218160	23	218160	23	0.00
18/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	218060	23	218060	23	0.00
18/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	218260	23	218260	23	0.00
18/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2015	IGOV On 07-May-15			Index Future	225.40	225.5010	225.3990	225.5010	1,013.00
18/03/2015	IGOV On 06-August-15			Index Future	229.02	229.1290	229.0230	229.1290	100.00
18/03/2015	IGOV On 05-November-15			Index Future	232.88	232.9920	232.8800	232.9920	0.00
18/03/2015	ILBI On 07-May-15			Index Future	610.20	610.6920	610.1980	610.6920	0.00
18/03/2015	ILBI On 06-August-15			Index Future	620.14	620.6480	620.1430	620.6480	159.00
18/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
18/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.16	93.8200	6.1600	93.8200	0.00
18/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.19	93.7800	6.1900	93.7800	0.00
18/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	5,000.00
18/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.31	93.6500	6.3100	93.6500	0.00
18/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.42	93.5400	6.4200	93.5400	0.00
18/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.46	93.5000	6.4600	93.5000	0.00
18/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.71	93.2300	6.7100	93.2300	0.00
18/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.0600	6.8900	93.0600	0.00
18/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.8600	7.0900	92.8600	0.00
18/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7100	7.2500	92.7100	0.00
18/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.5700	7.3800	92.5700	0.00
18/03/2015	R023 On 07-May-15			Bond Future	7.70	101.5090	7.7037	101.5090	15,224.00
18/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2687	2	2687	2	0.00
18/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2735	3	2735	3	0.00
18/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2783	3	2783	3	0.00
18/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	190	0	190	0	0.00
18/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	198	0	198	0	0.00
18/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	182	0	182	0	0.00
18/03/2015	R023 On 06-August-15			Bond Future	7.76	103.1520	7.7561	103.1520	0.00
18/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3304	3	3304	3	0.00
18/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7143	7	7143	7	0.00
18/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3345	3	3345	3	0.00
18/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3387	3	3387	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
18/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	624	1	624	1	0.00
18/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	597	1	597	1	0.00
18/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	610	1	610	1	0.00
18/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	71	0	71	0	911.00
18/03/2015	R186 On 07-May-15			Bond Future	7.91	123.2540	7.9136	123.2540	37,293.00
18/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3288	3	3288	3	0.00
18/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	196	0	196	0	0.00
18/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	115	0	115	0	0.00
18/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	318	0	318	0	0.00
18/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	251	0	251	0	0.00
18/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1030	1	1030	1	0.00
18/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1858	2	1858	2	0.00
18/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3224	3	3224	3	0.00
18/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2114	2	2114	2	0.00
18/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2385	2	2385	2	0.00
18/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3352	3	3352	3	0.00
18/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5475	6	5475	6	0.00
18/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	483	1	483	1	0.00
18/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4661	5	4661	5	4,229.00
18/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	465	1	465	1	0.00
18/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1999	2	1999	2	300.00
18/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4271	4	4271	4	4,229.00
18/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1130	1	1130	1	4,229.00
18/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	501	1	501	1	0.00
18/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	965	1	965	1	4,229.00
18/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	820	1	820	1	4,229.00
18/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3895	4	3895	4	4,229.00
18/03/2015	R186 On 06-August-15			Bond Future	7.97	119.9516	7.9654	119.9516	640.00
18/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2538	2	2538	2	0.00
18/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1634	2	1634	2	1,000.00
18/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2581	2	2581	2	0.00
18/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2624	3	2624	3	0.00
18/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7783	8	7783	8	0.00
18/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2334	2	2334	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
18/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3442	4	3442	4	0.00
18/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2255	2	2255	2	0.00
18/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	355	0	355	0	5,350.00
18/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2294	2	2294	2	0.00
18/03/2015	R186 On 05-November-15			Bond Future	8.01	121.9458	8.0065	121.9458	0.00
18/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4140	4	4140	4	0.00
18/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4237	4	4237	4	0.00
18/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4188	4	4188	4	0.00
18/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8421	8	8421	8	0.00
18/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2228	2	2228	2	0.00
18/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	693	1	693	1	2,600.00
18/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2259	2	2259	2	0.00
18/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2197	2	2197	2	0.00
18/03/2015	R186 On 04-February-16			Bond Future	8.03	118.8153	8.0348	118.8153	5,592.00
18/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1818	2	1818	2	0.00
18/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1791	2	1791	2	0.00
18/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1765	2	1765	2	0.00
18/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6174	6	6174	6	0.00
18/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6117	6	6117	6	0.00
18/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6231	6	6231	6	0.00
18/03/2015	R197 On 07-May-15			Bond Future	287.83	287.9810	287.8272	287.9810	1,044.00
18/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6183	6	6183	6	0.00
18/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6173	6	6173	6	0.00
18/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6163	6	6163	6	0.00
18/03/2015	R197 On 06-August-15			Bond Future	286.45	286.6145	286.4539	286.6145	0.00
18/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1546	1	1546	1	0.00
18/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1556	1	1556	1	0.00
18/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1536	1	1536	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
18/03/2015	R202 On 07-May-15			Bond Future	237.48	237.6083	237.4813	237.6083	51,055.00
18/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1009	1	1009	1	0.00
18/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1019	1	1019	1	0.00
18/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1029	1	1029	1	0.00
18/03/2015	R202 On 06-August-15			Bond Future	238.13	238.2598	238.1270	238.2598	0.00
18/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1863	2	1863	2	0.00
18/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1873	2	1873	2	0.00
18/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1883	2	1883	2	0.00
18/03/2015	R203 On 07-May-15			Bond Future	6.91	103.9436	6.9118	103.9436	7,710.00
18/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	795	1	795	1	0.00
18/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	830	1	830	1	0.00
18/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	813	1	813	1	0.00
18/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	82	0	82	0	0.00
18/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	86	0	86	0	0.00
18/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	79	0	79	0	0.00
18/03/2015	R203 On 06-August-15			Bond Future	6.96	105.6260	6.9633	105.6260	0.00
18/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	311	0	311	0	0.00
18/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	326	0	326	0	0.00
18/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	319	0	319	0	0.00
18/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	735	1	735	1	0.00
18/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	747	1	747	1	0.00
18/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	723	1	723	1	0.00
18/03/2015	R203 On 05-November-15			Bond Future	6.99	103.2143	6.9870	103.2143	0.00
18/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	69	0	69	0	0.00
18/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	71	0	71	0	0.00
18/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	73	0	73	0	0.00
18/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1798	2	1798	2	0.00
18/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1782	2	1782	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
18/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1814	2	1814	2	0.00
18/03/2015	R204 On 07-May-15			Bond Future	7.18	105.4382	7.1842	105.4382	15,159.00
18/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1122	1	1122	1	0.00
18/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1147	1	1147	1	0.00
18/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1172	1	1172	1	0.00
18/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	155	0	155	0	0.00
18/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	148	0	148	0	0.00
18/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	142	0	142	0	0.00
18/03/2015	R204 On 06-August-15			Bond Future	7.25	103.1087	7.2457	103.1087	100.00
18/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3440	3	3440	3	0.00
18/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1738	2	1738	2	0.00
18/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1784	2	1784	2	0.00
18/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1761	2	1761	2	0.00
18/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	47	0	47	0	699.00
18/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	274	0	274	0	0.00
18/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	280	0	280	0	0.00
18/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	267	0	267	0	0.00
18/03/2015	R204 On 05-November-15			Bond Future	7.29	104.8228	7.2850	104.8228	0.00
18/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	127	0	127	0	0.00
18/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	130	0	130	0	0.00
18/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	124	0	124	0	0.00
18/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3024	3	3024	3	0.00
18/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3050	3	3050	3	0.00
18/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3076	3	3076	3	0.00
18/03/2015	R207 On 07-May-15			Bond Future	7.36	101.6783	7.3625	101.6783	34,649.00
18/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3390	3	3390	3	0.00
18/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1573	1	1573	1	66.00
18/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3353	3	3353	3	0.00
18/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3427	3	3427	3	0.00
18/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	11	0	11	0	0.00
18/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	156	0	156	0	0.00
18/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	10	0	10	0	0.00
18/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	11	0	11	0	0.00
18/03/2015	R207 On 06-August-15			Bond Future	7.42	99.6815	7.4247	99.6815	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
18/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1710	2	1710	2	0.00
18/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1760	2	1760	2	0.00
18/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1735	2	1735	2	0.00
18/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1082	1	1082	1	70.00
18/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	552	1	552	1	0.00
18/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	529	1	529	1	0.00
18/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	951	1	951	1	0.00
18/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	540	1	540	1	0.00
18/03/2015	R207 On 05-November-15			Bond Future	7.46	101.3388	7.4640	101.3388	0.00
18/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1828	2	1828	2	0.00
18/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1872	2	1872	2	0.00
18/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1850	2	1850	2	0.00
18/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1210	1	1210	1	53.00
18/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	862	1	862	1	0.00
18/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	850	1	850	1	0.00
18/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	837	1	837	1	0.00
18/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1330	1	1330	1	0.00
18/03/2015	R207 On 04-February-16			Bond Future	7.48	99.4989	7.4803	99.4989	0.00
18/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1096	1	1096	1	43.00
18/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1449	1	1449	1	0.00
18/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1483	1	1483	1	0.00
18/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1466	1	1466	1	0.00
18/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1400	2	1400	2	0.00
18/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1384	1	1384	1	0.00
18/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1801	2	1801	2	0.00
18/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1416	2	1416	2	0.00
18/03/2015	R208 On 07-May-15			Bond Future	7.48	97.1113	7.4756	97.1113	60,821.00
18/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2434	2	2434	2	0.00
18/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2514	2	2514	2	0.00
18/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2474	2	2474	2	0.00
18/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	100	0	100	0	0.00
18/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	96	0	96	0	0.00
18/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	105	0	105	0	0.00
18/03/2015	R208 On 06-August-15			Bond Future	7.53	98.6833	7.5294	98.6833	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
18/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2532	2	2532	2	0.00
18/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2500	2	2500	2	0.00
18/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5688	5	5688	5	0.00
18/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2565	2	2565	2	0.00
18/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	476	1	476	1	0.00
18/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	465	1	465	1	0.00
18/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	50	0	50	0	198.00
18/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	487	1	487	1	0.00
18/03/2015	R208 On 05-November-15			Bond Future	7.57	96.9230	7.5693	96.9230	0.00
18/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4150	4	4150	4	0.00
18/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1953	2	1953	2	0.00
18/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1978	2	1978	2	0.00
18/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1928	2	1928	2	0.00
18/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	360	0	360	0	2,200.00
18/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1186	1	1186	1	0.00
18/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1169	1	1169	1	0.00
18/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1204	1	1204	1	0.00
18/03/2015	R209 On 07-May-15			Bond Future	8.46	79.1610	8.4591	79.1610	20,748.00
18/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	4	0	0.00
18/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4462	4	4462	4	0.00
18/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	932	1	932	1	0.00
18/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4527	4	4527	4	0.00
18/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4397	4	4397	4	0.00
18/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	253	0	253	0	0.00
18/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10327	10	10327	10	0.00
18/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2240	2	2240	2	700.00
18/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	243	0	243	0	0.00
18/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	262	0	262	0	0.00
18/03/2015	R209 On 06-August-15			Bond Future	8.51	80.4425	8.5070	80.4425	100.00
18/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10210	10	10210	10	0.00
18/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4811	5	4811	5	0.00
18/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4866	5	4866	5	0.00
18/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4920	5	4920	5	0.00
18/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1053	1	1053	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
18/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	136	0	136	0	2,914.00
18/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1033	1	1033	1	0.00
18/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1074	1	1074	1	0.00
18/03/2015	R209 On 05-November-15			Bond Future	8.55	78.6310	8.5477	78.6310	0.00
18/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1430	1	1430	1	0.00
18/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1479	1	1479	1	0.00
18/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1455	1	1455	1	0.00
18/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6002	6	6002	6	0.00
18/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5940	6	5940	6	0.00
18/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6064	6	6064	6	0.00
18/03/2015	R210 On 07-May-15			Bond Future	174.52	175.0035	174.5167	175.0035	829.00
18/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2493	2	2493	2	0.00
18/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2483	2	2483	2	0.00
18/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2473	2	2473	2	0.00
18/03/2015	R210 On 06-August-15			Bond Future	177.35	177.8509	177.3534	177.8509	0.00
18/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1637	1	1637	1	0.00
18/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1657	1	1657	1	0.00
18/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1647	1	1647	1	0.00
18/03/2015	R211 On 07-May-15			Bond Future	131.28	131.3481	131.2756	131.3481	1,120.00
18/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3724	4	3724	4	0.00
18/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3734	4	3734	4	0.00
18/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3714	4	3714	4	0.00
18/03/2015	R211 On 06-August-15			Bond Future	131.79	131.8670	131.7914	131.8670	0.00
18/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	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
18/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3209	3	3209	3	0.00
18/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3199	3	3199	3	0.00
18/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3219	3	3219	3	0.00
18/03/2015	R212 On 07-May-15			Bond Future	137.59	137.6630	137.5890	137.6630	1,145.00
18/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3401	3	3401	3	0.00
18/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3421	3	3421	3	0.00
18/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3411	3	3411	3	0.00
18/03/2015	R212 On 06-August-15			Bond Future	138.05	138.1267	138.0493	138.1267	0.00
18/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2941	3	2941	3	0.00
18/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2951	3	2951	3	0.00
18/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2961	3	2961	3	0.00
18/03/2015	R213 On 07-May-15			Bond Future	8.34	89.6587	8.3359	89.6587	16,829.00
18/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3527	3	3527	3	0.00
18/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3588	4	3588	4	0.00
18/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3650	4	3650	4	0.00
18/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	372	0	372	0	0.00
18/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	359	0	359	0	0.00
18/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	387	0	387	0	0.00
18/03/2015	R213 On 06-August-15			Bond Future	8.39	91.1100	8.3866	91.1100	0.00
18/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2874	3	2874	3	0.00
18/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2918	3	2918	3	0.00
18/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2831	3	2831	3	0.00
18/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1988	2	1988	2	0.00
18/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1955	2	1955	2	0.00
18/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2023	2	2023	2	0.00
18/03/2015	R213 On 05-November-15			Bond Future	8.43	89.0789	8.4316	89.0789	0.00
18/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1056	1	1056	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
18/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1096	1	1096	1	0.00
18/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1076	1	1076	1	0.00
18/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6669	7	6669	7	0.00
18/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6539	7	6539	7	0.00
18/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6604	7	6604	7	0.00
18/03/2015	R214 On 07-May-15			Bond Future	8.48	80.6283	8.4774	80.6283	15,271.00
18/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5664	6	5664	6	0.00
18/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5735	6	5735	6	0.00
18/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5594	6	5594	6	0.00
18/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	167	0	167	0	0.00
18/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	161	0	161	0	0.00
18/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	174	0	174	0	0.00
18/03/2015	R214 On 06-August-15			Bond Future	8.52	81.9334	8.5224	81.9334	0.00
18/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3716	4	3716	4	0.00
18/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3766	4	3766	4	0.00
18/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3817	4	3817	4	0.00
18/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1884	2	1884	2	0.00
18/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1852	2	1852	2	0.00
18/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1820	2	1820	2	0.00
18/03/2015	R214 On 05-November-15			Bond Future	8.56	80.0030	8.5623	80.0030	0.00
18/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1564	2	1564	2	0.00
18/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1538	2	1538	2	0.00
18/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1512	1	1512	1	0.00
18/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6632	7	6632	7	0.00
18/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6564	7	6564	7	0.00
18/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6496	7	6496	7	0.00
18/03/2015	R214 On 04-February-16			Bond Future	8.60	81.4264	8.5953	81.4264	4,320.00
18/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1983	2	1983	2	0.00
18/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2011	2	2011	2	0.00
18/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1955	2	1955	2	0.00
18/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7212	7	7212	7	0.00
18/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7278	7	7278	7	0.00
18/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7344	7	7344	7	0.00
18/03/2015	R248 On 07-May-15			Bond Future	8.52	104.1313	8.5228	104.1313	37,576.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7622	8	7622	8	0.00
18/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7720	8	7720	8	0.00
18/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7524	7	7524	7	0.00
18/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 06-August-15			Bond Future	8.57	105.8167	8.5688	105.8167	745.00
18/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1870	2	1870	2	0.00
18/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2085	2	2085	2	0.00
18/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1977	2	1977	2	0.00
18/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15			Bond Future	8.61	103.1439	8.6096	103.1439	0.00
18/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7233	7	7233	7	0.00
18/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7109	7	7109	7	0.00
18/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6986	7	6986	7	0.00