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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
19/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	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
19/03/2015	2025 On 07-May-15			Bond Future	118.65	118.6752	118.6543	118.6752	16.00
19/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2336	2	2336	2	0.00
19/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2356	2	2356	2	0.00
19/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2346	2	2346	2	0.00
19/03/2015	2025 On 06-August-15			Bond Future	119.42	119.4386	119.4153	119.4386	0.00
19/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1585	2	1585	2	0.00
19/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1595	2	1595	2	0.00
19/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1575	2	1575	2	0.00
19/03/2015	2030 On 07-May-15			Bond Future	8.19	99.7335	8.1923	99.7335	5,805.00
19/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4438	4	4438	4	0.00
19/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4594	4	4594	4	0.00
19/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4516	4	4516	4	0.00
19/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15			Bond Future	8.25	97.3379	8.2458	97.3379	0.00
19/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4294	5	4294	5	0.00
19/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4119	5	4119	5	0.00
19/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4207	5	4207	5	0.00
19/03/2015	2032 On 07-May-15			Bond Future	8.33	99.4328	8.3258	99.4328	18.00
19/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1452	1	1452	1	0.00
19/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1627	1	1627	1	0.00
19/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1539	1	1539	1	0.00
19/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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19/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 06-August-15			Bond Future	8.38	101.0406	8.3775	101.0406	0.00
19/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1158	0	1158	0	0.00
19/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1071	0	1071	0	0.00
19/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	985	0	985	0	0.00
19/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15			Bond Future	8.42	98.5613	8.4210	98.5613	0.00
19/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3767	5	3767	5	0.00
19/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3859	5	3859	5	0.00
19/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3675	5	3675	5	0.00
19/03/2015	2037 On 07-May-15			Bond Future	8.43	102.2725	8.4260	102.2725	32,365.00
19/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5377	5	5377	5	0.00
19/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5560	5	5560	5	0.00
19/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5469	5	5469	5	0.00
19/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 06-August-15			Bond Future	8.48	99.6676	8.4779	99.6676	1,954.00
19/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2620	2	2620	2	0.00
19/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2525	2	2525	2	0.00
19/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2714	2	2714	2	0.00
19/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15			Bond Future	8.52	101.3225	8.5183	101.3225	0.00
19/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5246	6	5246	6	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
19/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5352	6	5352	6	0.00
19/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5141	6	5141	6	0.00
19/03/2015	2038 On 07-May-15			Bond Future	128.39	128.0648	128.3896	128.0648	2,471.00
19/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1400	1	1400	1	0.00
19/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1380	1	1380	1	0.00
19/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1390	1	1390	1	0.00
19/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 06-August-15			Bond Future	129.16	128.8349	129.1628	128.8349	0.00
19/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	1173	1	1173	1	0.00
19/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	1153	1	1153	1	0.00
19/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	1163	1	1163	1	0.00
19/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 07-May-15			Bond Future	8.46	104.5905	8.4591	104.5905	9,494.00
19/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5678	5	5678	5	0.00
19/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5578	5	5578	5	0.00
19/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5778	5	5778	5	0.00
19/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 06-August-15			Bond Future	8.51	101.8977	8.5078	101.8977	0.00
19/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2476	2	2476	2	0.00
19/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2685	2	2685	2	0.00
19/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2581	2	2581	2	0.00
19/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15			Bond Future	8.55	103.5897	8.5457	103.5897	0.00
19/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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19/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3278	4	3278	4	0.00
19/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3164	4	3164	4	0.00
19/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3391	4	3391	4	0.00
19/03/2015	2046 On 07-May-15			Bond Future	126.05	126.0723	126.0501	126.0723	5,889.00
19/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	950	1	950	1	0.00
19/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	940	1	940	1	0.00
19/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	960	1	960	1	0.00
19/03/2015	2046 On 06-August-15			Bond Future	128.10	128.1214	128.0969	128.1214	0.00
19/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	893	1	893	1	0.00
19/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	903	1	903	1	0.00
19/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	913	1	913	1	0.00
19/03/2015	2050 On 07-May-15			Bond Future	134.48	134.5069	134.4837	134.5069	2,753.00
19/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	506	0	506	0	0.00
19/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	516	0	516	0	0.00
19/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	526	1	526	1	0.00
19/03/2015	2050 On 06-August-15			Bond Future	135.21	135.2339	135.2079	135.2339	0.00
19/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1782	2	1782	2	0.00
19/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1792	2	1792	2	0.00
19/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1802	2	1802	2	0.00
19/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	AL12 On 07-May-15			Index Future	558.35	553.4650	558.3470	553.4650	0.00
19/03/2015	AL37 On 07-May-15			Index Future	458.73	456.5770	458.7330	456.5770	122.00
19/03/2015	AL37 On 06-August-15			Index Future	466.06	463.8810	466.0640	463.8810	0.00
19/03/2015	AL7T On 07-May-15			Index Future	546.36	541.9900	546.3550	541.9900	3.00
19/03/2015	AL7T On 06-August-15			Index Future	555.09	550.6610	555.0870	550.6610	0.00
19/03/2015	ALBI On 07-May-15			Index Future	499.19	495.8040	499.1880	495.8040	586.00
19/03/2015	ALBI On 06-August-15			Index Future	507.17	503.7360	507.1660	503.7360	10.00
19/03/2015	ALBI On 05-November-15			Index Future	515.66	512.1790	515.6620	512.1790	0.00
19/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	EL28 On 07-May-15			Bond Future	122.10	122.1154	122.0951	122.1154	0.00
19/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2905	3	2905	3	0.00
19/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2895	3	2895	3	0.00
19/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2915	3	2915	3	0.00
19/03/2015	EL28 On 06-August-15			Bond Future	124.08	124.1005	124.0778	124.1005	0.00
19/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	922	1	922	1	0.00
19/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	932	1	932	1	0.00
19/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	912	1	912	1	0.00
19/03/2015	ES33 On 07-May-15			Bond Future	9.29	84.8847	9.2883	84.8847	6,576.00
19/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3513	3	3513	3	0.00
19/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3368	3	3368	3	0.00
19/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3441	3	3441	3	0.00
19/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 06-August-15			Bond Future	9.36	86.2574	9.3647	86.2574	0.00
19/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1755	1	1755	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
19/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1681	1	1681	1	0.00
19/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1828	1	1828	1	0.00
19/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15			Bond Future	9.43	83.9005	9.4345	83.9005	0.00
19/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3346	4	3346	4	0.00
19/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3267	4	3267	4	0.00
19/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3425	4	3425	4	0.00
19/03/2015	GOVI On 07-May-15			GOVI	495.27	491.9370	495.2680	491.9370	485.00
19/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	452780	42	452780	42	0.00
19/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	452680	42	452680	42	0.00
19/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	452580	42	452580	42	0.00
19/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 06-August-15			GOVI	503.18	499.8070	503.1830	499.8070	29.00
19/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	31730	0	31730	0	0.00
19/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	31830	0	31830	0	0.00
19/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	31930	0	31930	0	0.00
19/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15			GOVI	511.61	508.1840	511.6120	508.1840	0.00
19/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	183880	22	183880	22	0.00
19/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	183780	22	183780	22	0.00
19/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	183980	22	183980	22	0.00
19/03/2015	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
19/03/2015	IGOV On 07-May-15			Index Future	225.30	225.3990	225.3000	225.3990	1,013.00
19/03/2015	IGOV On 06-August-15			Index Future	228.92	229.0230	228.9190	229.0230	100.00
19/03/2015	IGOV On 05-November-15			Index Future	232.77	232.8800	232.7720	232.8800	0.00
19/03/2015	ILBI On 07-May-15			Index Future	609.93	610.1980	609.9310	610.1980	0.00
19/03/2015	ILBI On 06-August-15			Index Future	619.87	620.1430	619.8690	620.1430	159.00
19/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8400	6.1200	93.8400	0.00
19/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8100	6.1400	93.8100	0.00
19/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.7200	6.2000	93.7200	5,000.00
19/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.23	93.6900	6.2300	93.6900	0.00
19/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.5800	6.3000	93.5800	0.00
19/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.32	93.5400	6.3200	93.5400	0.00
19/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.52	93.2900	6.5200	93.2900	0.00
19/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.1100	6.6900	93.1100	0.00
19/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.88	92.9100	6.8800	92.9100	0.00
19/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.03	92.7500	7.0300	92.7500	0.00
19/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.18	92.6200	7.1800	92.6200	0.00
19/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.32	7.3800	7.3200	7.3800	0.00
19/03/2015	R023 On 07-May-15			Bond Future	7.55	101.7875	7.5496	101.7875	15,224.00
19/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3478	3	3478	3	0.00
19/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3530	3	3530	3	0.00
19/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3582	3	3582	3	0.00
19/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	87	0	87	0	0.00
19/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	91	0	91	0	0.00
19/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	83	0	83	0	0.00
19/03/2015	R023 On 06-August-15			Bond Future	7.60	103.4334	7.5954	103.4334	0.00
19/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4015	3	4015	3	0.00
19/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8023	7	8023	7	0.00
19/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4059	3	4059	3	0.00
19/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4104	3	4104	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
19/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	423	1	423	1	0.00
19/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	404	1	404	1	0.00
19/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	413	1	413	1	0.00
19/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	40	0	40	0	911.00
19/03/2015	R186 On 07-May-15			Bond Future	7.80	123.4873	7.8008	123.4873	37,293.00
19/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4063	3	4063	3	0.00
19/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	324	0	324	0	0.00
19/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	198	0	198	0	0.00
19/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	502	0	502	0	0.00
19/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	406	0	406	0	0.00
19/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1451	1	1451	1	0.00
19/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2455	2	2455	2	0.00
19/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3993	3	3993	3	0.00
19/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2751	2	2751	2	0.00
19/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3061	2	3061	2	0.00
19/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4133	3	4133	3	0.00
19/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4597	5	4597	5	0.00
19/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	296	0	296	0	0.00
19/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3826	5	3826	5	4,229.00
19/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	284	0	284	0	0.00
19/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1458	2	1458	2	300.00
19/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3464	4	3464	4	4,229.00
19/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	764	1	764	1	4,229.00
19/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	308	1	308	1	0.00
19/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	641	1	641	1	4,229.00
19/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	533	1	533	1	4,229.00
19/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3118	4	3118	4	4,229.00
19/03/2015	R186 On 06-August-15			Bond Future	7.85	120.1868	7.8486	120.1868	640.00
19/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3071	3	3071	3	0.00
19/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2039	2	2039	2	1,000.00
19/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3119	3	3119	3	0.00
19/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3168	3	3168	3	0.00
19/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8659	8	8659	8	0.00
19/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1891	2	1891	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
19/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2872	3	2872	3	0.00
19/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1823	2	1823	2	0.00
19/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	256	0	256	0	5,350.00
19/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1857	2	1857	2	0.00
19/03/2015	R186 On 05-November-15			Bond Future	7.89	122.1818	7.8856	122.1818	0.00
19/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4759	4	4759	4	0.00
19/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4864	4	4864	4	0.00
19/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4811	4	4811	4	0.00
19/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9266	8	9266	8	0.00
19/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1861	2	1861	2	0.00
19/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	548	1	548	1	2,600.00
19/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1888	2	1888	2	0.00
19/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1833	2	1833	2	0.00
19/03/2015	R186 On 04-February-16			Bond Future	7.91	119.0569	7.9099	119.0569	5,592.00
19/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2164	2	2164	2	0.00
19/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2133	2	2133	2	0.00
19/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2104	2	2104	2	0.00
19/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5511	6	5511	6	0.00
19/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5458	6	5458	6	0.00
19/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5566	6	5566	6	0.00
19/03/2015	R197 On 07-May-15			Bond Future	287.16	287.8272	287.1619	287.8272	1,044.00
19/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6848	6	6848	6	0.00
19/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6838	6	6838	6	0.00
19/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6828	6	6828	6	0.00
19/03/2015	R197 On 06-August-15			Bond Future	285.77	286.4539	285.7727	286.4539	0.00
19/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2227	2	2227	2	0.00
19/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2237	2	2237	2	0.00
19/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2217	2	2217	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
19/03/2015	R202 On 07-May-15			Bond Future	237.44	237.4813	237.4392	237.4813	51,055.00
19/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1051	1	1051	1	0.00
19/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1061	1	1061	1	0.00
19/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1071	1	1071	1	0.00
19/03/2015	R202 On 06-August-15			Bond Future	238.08	238.1270	238.0802	238.1270	0.00
19/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1910	2	1910	2	0.00
19/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1920	2	1920	2	0.00
19/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1930	2	1930	2	0.00
19/03/2015	R203 On 07-May-15			Bond Future	6.82	104.1340	6.8154	104.1340	7,710.00
19/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	969	1	969	1	0.00
19/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1007	1	1007	1	0.00
19/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	988	1	988	1	0.00
19/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	49	0	49	0	0.00
19/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	51	0	51	0	0.00
19/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	46	0	46	0	0.00
19/03/2015	R203 On 06-August-15			Bond Future	6.86	105.8179	6.8550	105.8179	0.00
19/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	394	0	394	0	0.00
19/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	411	0	411	0	0.00
19/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	402	0	402	0	0.00
19/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	608	1	608	1	0.00
19/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	619	1	619	1	0.00
19/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	597	1	597	1	0.00
19/03/2015	R203 On 05-November-15			Bond Future	6.86	103.4067	6.8637	103.4067	0.00
19/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	94	0	94	0	0.00
19/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	97	0	97	0	0.00
19/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	99	0	99	0	0.00
19/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1610	2	1610	2	0.00
19/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1595	2	1595	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
19/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1625	2	1625	2	0.00
19/03/2015	R204 On 07-May-15			Bond Future	7.08	105.6629	7.0842	105.6629	12,556.00
19/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1380	1	1380	1	0.00
19/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1407	1	1407	1	0.00
19/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1434	1	1434	1	0.00
19/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	94	0	94	0	0.00
19/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	90	0	90	0	0.00
19/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	85	0	85	0	0.00
19/03/2015	R204 On 06-August-15			Bond Future	7.14	103.3354	7.1376	103.3354	100.00
19/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3747	3	3747	3	0.00
19/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1991	2	1991	2	0.00
19/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2039	2	2039	2	0.00
19/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2015	2	2015	2	0.00
19/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	32	0	32	0	699.00
19/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	205	0	205	0	0.00
19/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	211	0	211	0	0.00
19/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	200	0	200	0	0.00
19/03/2015	R204 On 05-November-15			Bond Future	7.17	105.0506	7.1675	105.0506	0.00
19/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	167	0	167	0	0.00
19/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	171	0	171	0	0.00
19/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	163	0	163	0	0.00
19/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2739	3	2739	3	0.00
19/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2764	3	2764	3	0.00
19/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2788	3	2788	3	0.00
19/03/2015	R207 On 07-May-15			Bond Future	7.23	101.8896	7.2272	101.8896	34,749.00
19/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3911	3	3911	3	0.00
19/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2023	2	2023	2	66.00
19/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3874	3	3874	3	0.00
19/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3948	3	3948	3	0.00
19/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
19/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	79	0	79	0	0.00
19/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
19/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
19/03/2015	R207 On 06-August-15			Bond Future	7.28	99.8946	7.2806	99.8946	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
19/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2089	2	2089	2	0.00
19/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2144	2	2144	2	0.00
19/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2116	2	2116	2	0.00
19/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1382	1	1382	1	70.00
19/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	395	1	395	1	0.00
19/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	378	1	378	1	0.00
19/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	716	1	716	1	0.00
19/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	387	1	387	1	0.00
19/03/2015	R207 On 05-November-15			Bond Future	7.31	101.5529	7.3103	101.5529	0.00
19/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2181	2	2181	2	0.00
19/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2230	2	2230	2	0.00
19/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2205	2	2205	2	0.00
19/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1492	1	1492	1	53.00
19/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	672	1	672	1	0.00
19/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	662	1	662	1	0.00
19/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	651	1	651	1	0.00
19/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1069	1	1069	1	0.00
19/03/2015	R207 On 04-February-16			Bond Future	7.32	99.7181	7.3161	99.7181	0.00
19/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1346	1	1346	1	43.00
19/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1744	1	1744	1	0.00
19/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1783	1	1783	1	0.00
19/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1763	1	1763	1	0.00
19/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1148	1	1148	1	0.00
19/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1134	1	1134	1	0.00
19/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1502	2	1502	2	0.00
19/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1162	1	1162	1	0.00
19/03/2015	R208 On 07-May-15			Bond Future	7.34	97.3590	7.3413	97.3590	60,821.00
19/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2999	2	2999	2	0.00
19/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3083	3	3083	3	0.00
19/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3041	2	3041	2	0.00
19/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	48	0	48	0	0.00
19/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	45	0	45	0	0.00
19/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	50	0	50	0	0.00
19/03/2015	R208 On 06-August-15			Bond Future	7.39	98.9334	7.3881	98.9334	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
19/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3020	3	3020	3	0.00
19/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2985	2	2985	2	0.00
19/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6296	6	6296	6	0.00
19/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3055	3	3055	3	0.00
19/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	335	0	335	0	0.00
19/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	327	0	327	0	0.00
19/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	30	0	30	0	198.00
19/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	343	0	343	0	0.00
19/03/2015	R208 On 05-November-15			Bond Future	7.42	97.1747	7.4203	97.1747	0.00
19/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4693	4	4693	4	0.00
19/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2344	2	2344	2	0.00
19/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2372	2	2372	2	0.00
19/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2317	2	2317	2	0.00
19/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	265	0	265	0	2,200.00
19/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	939	1	939	1	0.00
19/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	925	1	925	1	0.00
19/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	954	1	954	1	0.00
19/03/2015	R209 On 07-May-15			Bond Future	8.37	79.2188	8.3673	79.2188	20,748.00
19/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	7	0	7	0	0.00
19/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5125	4	5125	4	0.00
19/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1226	1	1226	1	0.00
19/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5193	5	5193	5	0.00
19/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5057	4	5057	4	0.00
19/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	164	0	164	0	0.00
19/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9579	10	9579	10	0.00
19/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1783	2	1783	2	700.00
19/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	158	0	158	0	0.00
19/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	171	0	171	0	0.00
19/03/2015	R209 On 06-August-15			Bond Future	8.41	80.4998	8.4129	80.4998	0.00
19/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10937	10	10937	10	0.00
19/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5380	5	5380	5	0.00
19/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5437	5	5437	5	0.00
19/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5494	5	5494	5	0.00
19/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	863	1	863	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
19/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	101	0	101	0	2,914.00
19/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	846	1	846	1	0.00
19/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	880	1	880	1	0.00
19/03/2015	R209 On 05-November-15			Bond Future	8.45	78.6871	8.4512	78.6871	0.00
19/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1670	1	1670	1	0.00
19/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1725	1	1725	1	0.00
19/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1697	1	1697	1	0.00
19/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5471	6	5471	6	0.00
19/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5412	6	5412	6	0.00
19/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5530	6	5530	6	0.00
19/03/2015	R210 On 07-May-15			Bond Future	174.49	174.5167	174.4859	174.5167	829.00
19/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2524	2	2524	2	0.00
19/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2514	2	2514	2	0.00
19/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2504	2	2504	2	0.00
19/03/2015	R210 On 06-August-15			Bond Future	177.32	177.3534	177.3190	177.3534	0.00
19/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1671	2	1671	2	0.00
19/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1691	2	1691	2	0.00
19/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1681	2	1681	2	0.00
19/03/2015	R211 On 07-May-15			Bond Future	131.25	131.2756	131.2516	131.2756	1,120.00
19/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3748	4	3748	4	0.00
19/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3758	4	3758	4	0.00
19/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3738	4	3738	4	0.00
19/03/2015	R211 On 06-August-15			Bond Future	131.76	131.7914	131.7647	131.7914	0.00
19/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	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
19/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3235	3	3235	3	0.00
19/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3225	3	3225	3	0.00
19/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3245	3	3245	3	0.00
19/03/2015	R212 On 07-May-15			Bond Future	137.56	137.5890	137.5644	137.5890	1,145.00
19/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3426	3	3426	3	0.00
19/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3446	3	3446	3	0.00
19/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3436	3	3436	3	0.00
19/03/2015	R212 On 06-August-15			Bond Future	138.02	138.0493	138.0221	138.0493	0.00
19/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2968	3	2968	3	0.00
19/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2978	3	2978	3	0.00
19/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2988	3	2988	3	0.00
19/03/2015	R213 On 07-May-15			Bond Future	8.24	89.7546	8.2388	89.7546	16,829.00
19/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4172	4	4172	4	0.00
19/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4238	4	4238	4	0.00
19/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4304	4	4304	4	0.00
19/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	243	0	243	0	0.00
19/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	233	0	233	0	0.00
19/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	253	0	253	0	0.00
19/03/2015	R213 On 06-August-15			Bond Future	8.29	91.2060	8.2868	91.2060	0.00
19/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3337	3	3337	3	0.00
19/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3385	3	3385	3	0.00
19/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3290	3	3290	3	0.00
19/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1662	2	1662	2	0.00
19/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1632	2	1632	2	0.00
19/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1692	2	1692	2	0.00
19/03/2015	R213 On 05-November-15			Bond Future	8.33	89.1743	8.3290	89.1743	0.00
19/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1262	1	1262	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
19/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1308	1	1308	1	0.00
19/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1285	1	1285	1	0.00
19/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6073	7	6073	7	0.00
19/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5949	7	5949	7	0.00
19/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6011	7	6011	7	0.00
19/03/2015	R214 On 07-May-15			Bond Future	8.39	80.6864	8.3906	80.6864	15,271.00
19/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6362	6	6362	6	0.00
19/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6434	6	6434	6	0.00
19/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6289	6	6289	6	0.00
19/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	108	0	108	0	0.00
19/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	103	0	103	0	0.00
19/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	113	0	113	0	0.00
19/03/2015	R214 On 06-August-15			Bond Future	8.43	81.9911	8.4335	81.9911	0.00
19/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4201	4	4201	4	0.00
19/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4255	4	4255	4	0.00
19/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4309	4	4309	4	0.00
19/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1601	2	1601	2	0.00
19/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1572	2	1572	2	0.00
19/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1544	2	1544	2	0.00
19/03/2015	R214 On 05-November-15			Bond Future	8.47	80.0598	8.4713	80.0598	0.00
19/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1808	2	1808	2	0.00
19/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1779	2	1779	2	0.00
19/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1750	2	1750	2	0.00
19/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6090	7	6090	7	0.00
19/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6025	7	6025	7	0.00
19/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5960	6	5960	6	0.00
19/03/2015	R214 On 04-February-16			Bond Future	8.50	81.4851	8.5023	81.4851	4,320.00
19/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2246	2	2246	2	0.00
19/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2276	2	2276	2	0.00
19/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2215	2	2215	2	0.00
19/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6686	7	6686	7	0.00
19/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6749	7	6749	7	0.00
19/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6812	7	6812	7	0.00
19/03/2015	R248 On 07-May-15			Bond Future	8.44	104.2068	8.4361	104.2068	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
19/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8603	8	8603	8	0.00
19/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8701	8	8701	8	0.00
19/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8505	8	8505	8	0.00
19/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 06-August-15			Bond Future	8.48	105.8919	8.4799	105.8919	745.00
19/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2865	2	2865	2	0.00
19/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3080	2	3080	2	0.00
19/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2973	2	2973	2	0.00
19/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15			Bond Future	8.52	103.2177	8.5185	103.2177	0.00
19/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6222	7	6222	7	0.00
19/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6098	7	6098	7	0.00
19/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	5975	7	5975	7	0.00