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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2015	2025 On 07-May-15			Bond Future	120.63	120.0117	120.6291	120.0117	16.00
14/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	361	1	361	1	0.00
14/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	381	1	381	1	0.00
14/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	371	1	371	1	0.00
14/04/2015	2025 On 06-August-15			Bond Future	121.39	120.7684	121.3940	120.7684	0.00
14/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	404	0	404	0	0.00
14/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	384	0	384	0	0.00
14/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	394	0	394	0	0.00
14/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 07-May-15			Bond Future	8.11	100.7958	8.1060	100.7958	7,016.00
14/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	5164	5	5164	5	0.00
14/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	5320	5	5320	5	0.00
14/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	5242	5	5242	5	0.00
14/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 06-August-15			Bond Future	8.16	98.3932	8.1596	98.3932	0.00
14/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	3580	4	3580	4	0.00
14/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3406	4	3406	4	0.00
14/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	3493	4	3493	4	0.00
14/04/2015	2032 On 07-May-15			Bond Future	8.21	100.7422	8.2100	100.7422	126.00
14/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	2495	2	2495	2	0.00
14/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	2670	2	2670	2	0.00
14/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2583	2	2583	2	0.00
14/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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14/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 06-August-15			Bond Future	8.26	102.3469	8.2609	102.3469	0.00
14/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	2194	2	2194	2	0.00
14/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	2108	2	2108	2	0.00
14/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	2021	1	2021	1	0.00
14/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 05-November-15			Bond Future	8.30	99.8777	8.3021	99.8777	0.00
14/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	2724	3	2724	3	0.00
14/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	2816	3	2816	3	0.00
14/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	2632	3	2632	3	0.00
14/04/2015	2037 On 07-May-15			Bond Future	8.31	103.6297	8.3051	103.6297	32,001.00
14/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	6592	6	6592	6	0.00
14/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	6774	6	6774	6	0.00
14/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	6683	6	6683	6	0.00
14/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 06-August-15			Bond Future	8.36	101.0217	8.3560	101.0217	1,954.00
14/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	3829	3	3829	3	0.00
14/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	3734	3	3734	3	0.00
14/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	3923	3	3923	3	0.00
14/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 05-November-15			Bond Future	8.39	102.6874	8.3941	102.6874	0.00
14/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	4027	5	4027	5	0.00

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14/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	4133	5	4133	5	0.00
14/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	3922	5	3922	5	0.00
14/04/2015	2038 On 07-May-15			Bond Future	128.88	128.8992	128.8758	128.8992	2,657.00
14/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	1886	2	1886	2	0.00
14/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	1866	2	1866	2	0.00
14/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	1876	2	1876	2	0.00
14/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2038 On 06-August-15			Bond Future	129.63	129.6526	129.6271	129.6526	0.00
14/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	1637	2	1637	2	0.00
14/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	1617	2	1617	2	0.00
14/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	1627	2	1627	2	0.00
14/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 07-May-15			Bond Future	8.36	105.9123	8.3593	105.9123	9,526.00
14/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	6787	6	6787	6	0.00
14/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	6687	6	6687	6	0.00
14/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	6887	6	6887	6	0.00
14/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 06-August-15			Bond Future	8.41	103.2153	8.4076	103.2153	0.00
14/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	3578	3	3578	3	0.00
14/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	3786	3	3786	3	0.00
14/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	3682	3	3682	3	0.00
14/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 05-November-15			Bond Future	8.44	104.9172	8.4439	104.9172	0.00
14/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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14/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	2168	3	2168	3	0.00
14/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	2055	3	2055	3	0.00
14/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	2282	3	2282	3	0.00
14/04/2015	2046 On 07-May-15			Bond Future	129.94	129.3802	129.9378	129.3802	5,889.00
14/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2948	2	2948	2	0.00
14/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2928	2	2928	2	0.00
14/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2938	2	2938	2	0.00
14/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2046 On 06-August-15			Bond Future	132.02	131.4519	132.0168	131.4519	0.00
14/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3027	2	3027	2	0.00
14/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3007	2	3007	2	0.00
14/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3017	2	3017	2	0.00
14/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2050 On 07-May-15			Bond Future	139.62	139.3006	139.6195	139.3006	2,753.00
14/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4609	4	4609	4	0.00
14/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4629	4	4629	4	0.00
14/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4619	4	4619	4	0.00
14/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2050 On 06-August-15			Bond Future	140.39	140.0726	140.3945	140.0726	0.00
14/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3394	3	3394	3	0.00
14/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3404	3	3404	3	0.00
14/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3384	3	3384	3	0.00
14/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	AL12 On 07-May-15			Index Future	564.06	560.4480	564.0560	560.4480	0.00
14/04/2015	AL37 On 07-May-15			Index Future	458.77	457.3450	458.7730	457.3450	122.00
14/04/2015	AL37 On 06-August-15			Index Future	465.99	464.5480	465.9920	464.5480	0.00
14/04/2015	AL7T On 07-May-15			Index Future	548.47	545.8240	548.4690	545.8240	3.00
14/04/2015	AL7T On 06-August-15			Index Future	557.10	554.4220	557.1000	554.4220	0.00
14/04/2015	ALBI On 07-May-15			Index Future	501.59	499.2450	501.5860	499.2450	573.00
14/04/2015	ALBI On 06-August-15			Index Future	509.48	507.1090	509.4790	507.1090	10.00
14/04/2015	ALBI On 05-November-15			Index Future	517.96	515.5460	517.9600	515.5460	0.00
14/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2015	EL28 On 07-May-15			Bond Future	124.34	123.1197	124.3389	123.1197	0.00
14/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	661	2	661	2	0.00
14/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	651	2	651	2	0.00
14/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	671	2	671	2	0.00
14/04/2015	EL28 On 06-August-15			Bond Future	126.33	125.0914	126.3283	125.0914	0.00
14/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1318	0	1318	0	0.00
14/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1328	0	1328	0	0.00
14/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1338	0	1338	0	0.00
14/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 07-May-15			Bond Future	9.22	85.5525	9.2218	85.5525	6,576.00
14/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4026	4	4026	4	0.00
14/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3882	3	3882	3	0.00
14/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3954	3	3954	3	0.00
14/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 06-August-15			Bond Future	9.30	86.9153	9.2988	86.9153	0.00
14/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2256	2	2256	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
14/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2183	2	2183	2	0.00
14/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2330	2	2330	2	0.00
14/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 05-November-15			Bond Future	9.37	84.5596	9.3678	84.5596	0.00
14/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2844	3	2844	3	0.00
14/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2765	3	2765	3	0.00
14/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2924	3	2924	3	0.00
14/04/2015	GOVI On 07-May-15			GOVI	497.46	495.1640	497.4550	495.1640	498.00
14/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	474650	45	474650	45	0.00
14/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	474550	45	474550	45	0.00
14/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	474450	45	474450	45	0.00
14/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 06-August-15			GOVI	505.28	502.9630	505.2830	502.9630	29.00
14/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	52730	3	52730	3	0.00
14/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	52830	3	52830	3	0.00
14/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	52930	3	52930	3	0.00
14/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 05-November-15			GOVI	513.69	511.3320	513.6940	511.3320	0.00
14/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	163060	19	163060	19	0.00
14/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	162960	19	162960	19	0.00
14/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	163160	19	163160	19	0.00
14/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2015	IGOV On 07-May-15			Index Future	228.49	228.0490	228.4890	228.0490	1,013.00
14/04/2015	IGOV On 06-August-15			Index Future	232.10	231.6600	232.1030	231.6600	98.00
14/04/2015	IGOV On 05-November-15			Index Future	235.99	235.5330	235.9850	235.5330	0.00
14/04/2015	ILBI On 07-May-15			Index Future	618.71	617.5280	618.7060	617.5280	0.00
14/04/2015	ILBI On 06-August-15			Index Future	628.72	627.5280	628.7230	627.5280	159.00
14/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	1,000.00
14/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8800	6.1300	93.8800	0.00
14/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.8000	6.2200	93.8000	5,000.00
14/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7800	6.2500	93.7800	0.00
14/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.38	93.6900	6.3800	93.6900	0.00
14/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.6700	6.4100	93.6700	0.00
14/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.4400	6.6900	93.4400	0.00
14/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.2600	6.8700	93.2600	0.00
14/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.03	93.1100	7.0300	93.1100	0.00
14/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.9700	7.1800	92.9700	0.00
14/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.32	92.8400	7.3200	92.8400	0.00
14/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.7100	7.4400	92.7100	0.00
14/04/2015	R023 On 07-May-15			Bond Future	7.54	102.2927	7.5352	102.2927	15,264.00
14/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3487	3	3487	3	0.00
14/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3542	3	3542	3	0.00
14/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3597	3	3597	3	0.00
14/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	14	0	14	0	0.00
14/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	16	0	16	0	0.00
14/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	13	0	13	0	0.00
14/04/2015	R023 On 06-August-15			Bond Future	7.58	103.9222	7.5847	103.9222	0.00
14/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3999	4	3999	4	0.00
14/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8067	8	8067	8	0.00
14/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4044	4	4044	4	0.00
14/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4090	4	4090	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	346	0	346	0	0.00
14/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	328	0	328	0	0.00
14/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	337	0	337	0	0.00
14/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	23	0	23	0	911.00
14/04/2015	R186 On 07-May-15			Bond Future	7.73	124.4854	7.7252	124.4854	37,874.00
14/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	4471	4	4471	4	0.00
14/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	181	0	181	0	0.00
14/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	88	0	88	0	0.00
14/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	341	0	341	0	0.00
14/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	251	0	251	0	0.00
14/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1399	1	1399	1	0.00
14/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2614	2	2614	2	0.00
14/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	4393	4	4393	4	0.00
14/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	2964	2	2964	2	0.00
14/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	3327	3	3327	3	0.00
14/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	4550	4	4550	4	0.00
14/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	3836	4	3836	4	0.00
14/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	54	0	54	0	0.00
14/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3034	4	3034	4	4,229.00
14/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	51	0	51	0	0.00
14/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	756	1	756	1	300.00
14/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2660	3	2660	3	4,229.00
14/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	273	0	273	0	4,229.00
14/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	58	0	58	0	0.00
14/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	204	0	204	0	4,229.00
14/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	150	0	150	0	4,229.00
14/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2307	3	2307	3	4,229.00
14/04/2015	R186 On 06-August-15			Bond Future	7.77	121.1714	7.7737	121.1714	340.00
14/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3328	3	3328	3	0.00
14/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2200	2	2200	2	1,000.00
14/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3380	3	3380	3	0.00
14/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3433	3	3433	3	0.00
14/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	9188	9	9188	9	0.00
14/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1518	2	1518	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
14/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2401	3	2401	3	0.00
14/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1457	2	1457	2	0.00
14/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	155	0	155	0	5,350.00
14/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1487	2	1487	2	0.00
14/04/2015	R186 On 05-November-15			Bond Future	7.81	123.1686	7.8095	123.1686	0.00
14/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5140	5	5140	5	0.00
14/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5249	5	5249	5	0.00
14/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5194	5	5194	5	0.00
14/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9776	9	9776	9	0.00
14/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1614	2	1614	2	0.00
14/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	428	1	428	1	2,600.00
14/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1639	2	1639	2	0.00
14/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1589	2	1589	2	0.00
14/04/2015	R186 On 04-February-16			Bond Future	7.84	120.0274	7.8350	120.0274	5,512.00
14/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2402	2	2402	2	0.00
14/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2370	2	2370	2	0.00
14/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2338	2	2338	2	0.00
14/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5140	6	5140	6	0.00
14/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5088	5	5088	5	0.00
14/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5192	6	5192	6	0.00
14/04/2015	R197 On 07-May-15			Bond Future	289.80	289.8521	289.7989	289.8521	1,046.00
14/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	4211	4	4211	4	0.00
14/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	4201	4	4201	4	0.00
14/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	4191	4	4191	4	0.00
14/04/2015	R197 On 06-August-15			Bond Future	288.39	288.4449	288.3868	288.4449	0.00
14/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	377	0	377	0	0.00
14/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	387	0	387	0	0.00
14/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	397	0	397	0	0.00
14/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2015	R202 On 07-May-15			Bond Future	241.89	241.9333	241.8888	241.9333	53,330.00
14/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3379	3	3379	3	0.00
14/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3399	3	3399	3	0.00
14/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3389	3	3389	3	0.00
14/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R202 On 06-August-15			Bond Future	242.55	242.5947	242.5461	242.5947	0.00
14/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2546	3	2546	3	0.00
14/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2556	3	2556	3	0.00
14/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2536	3	2536	3	0.00
14/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R203 On 07-May-15			Bond Future	6.85	104.1431	6.8500	104.1431	7,710.00
14/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	862	1	862	1	0.00
14/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	902	1	902	1	0.00
14/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	882	1	882	1	0.00
14/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	17	0	17	0	0.00
14/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	19	0	19	0	0.00
14/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	16	0	16	0	0.00
14/04/2015	R203 On 06-August-15			Bond Future	6.91	105.8021	6.9069	105.8021	0.00
14/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1842	0	1842	0	0.00
14/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	323	0	323	0	0.00
14/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	339	0	339	0	0.00
14/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	331	0	331	0	0.00
14/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	638	1	638	1	0.00
14/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	42	0	42	0	5,000.00
14/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	649	1	649	1	0.00
14/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	626	1	626	1	0.00
14/04/2015	R203 On 05-November-15			Bond Future	6.93	103.3787	6.9289	103.3787	0.00
14/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	75	0	75	0	0.00
14/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	77	0	77	0	0.00
14/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	79	0	79	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
14/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1703	2	1703	2	0.00
14/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1688	2	1688	2	0.00
14/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1719	2	1719	2	0.00
14/04/2015	R204 On 07-May-15			Bond Future	7.09	105.7621	7.0857	105.7621	12,510.00
14/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1310	1	1310	1	0.00
14/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1340	1	1340	1	0.00
14/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1369	1	1369	1	0.00
14/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	29	0	29	0	0.00
14/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	27	0	27	0	0.00
14/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	25	0	25	0	0.00
14/04/2015	R204 On 06-August-15			Bond Future	7.15	103.4110	7.1476	103.4110	100.00
14/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3708	3	3708	3	0.00
14/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1941	2	1941	2	0.00
14/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1990	2	1990	2	0.00
14/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1965	2	1965	2	0.00
14/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	22	0	22	0	699.00
14/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	186	0	186	0	0.00
14/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	191	0	191	0	0.00
14/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	181	0	181	0	0.00
14/04/2015	R204 On 05-November-15			Bond Future	7.18	105.1155	7.1822	105.1155	0.00
14/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	149	0	149	0	0.00
14/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	153	0	153	0	0.00
14/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	145	0	145	0	0.00
14/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2762	3	2762	3	0.00
14/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2786	3	2786	3	0.00
14/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2811	3	2811	3	0.00
14/04/2015	R207 On 07-May-15			Bond Future	7.23	102.0476	7.2346	102.0476	40,893.00
14/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3878	4	3878	4	0.00
14/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1935	2	1935	2	66.00
14/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3841	4	3841	4	0.00
14/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3916	4	3916	4	0.00
14/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	20	0	20	0	0.00
14/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R207 On 06-August-15			Bond Future	7.30	100.0307	7.2950	100.0307	100.00
14/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1998	2	1998	2	0.00
14/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2054	2	2054	2	0.00
14/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	2026	2	2026	2	0.00
14/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1289	1	1289	1	70.00
14/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	359	0	359	0	0.00
14/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	342	0	342	0	0.00
14/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	678	1	678	1	0.00
14/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	350	0	350	0	0.00
14/04/2015	R207 On 05-November-15			Bond Future	7.33	101.6796	7.3286	101.6796	0.00
14/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2111	2	2111	2	0.00
14/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2159	2	2159	2	0.00
14/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2135	2	2135	2	0.00
14/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1428	1	1428	1	53.00
14/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	667	1	667	1	0.00
14/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	656	1	656	1	0.00
14/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	645	1	645	1	0.00
14/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1069	1	1069	1	0.00
14/04/2015	R207 On 04-February-16			Bond Future	7.34	99.8189	7.3439	99.8189	0.00
14/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1290	1	1290	1	43.00
14/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1682	1	1682	1	0.00
14/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1720	2	1720	2	0.00
14/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1701	2	1701	2	0.00
14/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1179	1	1179	1	0.00
14/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1165	1	1165	1	0.00
14/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1193	1	1193	1	0.00
14/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1538	2	1538	2	0.00
14/04/2015	R208 On 07-May-15			Bond Future	7.33	97.6243	7.3311	97.6243	56,504.00
14/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	3003	3	3003	3	0.00
14/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3091	3	3091	3	0.00
14/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	3047	3	3047	3	0.00
14/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	6	0	6	0	0.00
14/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	6	0	6	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
14/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	7	0	7	0	0.00
14/04/2015	R208 On 06-August-15			Bond Future	7.38	99.1794	7.3826	99.1794	0.00
14/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2999	3	2999	3	0.00
14/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2964	3	2964	3	0.00
14/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6308	6	6308	6	0.00
14/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	3035	3	3035	3	0.00
14/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	290	0	290	0	0.00
14/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	283	0	283	0	0.00
14/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	18	0	18	0	198.00
14/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	298	0	298	0	0.00
14/04/2015	R208 On 05-November-15			Bond Future	7.42	97.4135	7.4168	97.4135	0.00
14/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4687	4	4687	4	0.00
14/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2341	2	2341	2	0.00
14/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2369	2	2369	2	0.00
14/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2313	2	2313	2	0.00
14/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	244	0	244	0	2,200.00
14/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	921	1	921	1	0.00
14/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	907	1	907	1	0.00
14/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	936	1	936	1	0.00
14/04/2015	R209 On 07-May-15			Bond Future	8.25	80.4082	8.2482	80.4082	21,873.00
14/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	1	0	1	0	0.00
14/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	5965	5	5965	5	0.00
14/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1314	1	1314	1	0.00
14/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	6038	6	6038	6	0.00
14/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	5891	5	5891	5	0.00
14/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	15	0	15	0	0.00
14/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	8583	9	8583	9	0.00
14/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	881	1	881	1	700.00
14/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	14	0	14	0	0.00
14/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	16	0	16	0	0.00
14/04/2015	R209 On 06-August-15			Bond Future	8.29	81.6891	8.2930	81.6891	0.00
14/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	11871	11	11871	11	0.00
14/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6087	6	6087	6	0.00
14/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6148	6	6148	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
14/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	6209	6	6209	6	0.00
14/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	588	1	588	1	0.00
14/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	48	0	48	0	2,914.00
14/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	575	1	575	1	0.00
14/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	601	1	601	1	0.00
14/04/2015	R209 On 05-November-15			Bond Future	8.33	79.8869	8.3292	79.8869	0.00
14/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2008	2	2008	2	0.00
14/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2070	2	2070	2	0.00
14/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2039	2	2039	2	0.00
14/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	4818	5	4818	5	0.00
14/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4763	5	4763	5	0.00
14/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	4874	5	4874	5	0.00
14/04/2015	R210 On 07-May-15			Bond Future	177.64	175.9012	177.6354	175.9012	833.00
14/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	635	0	635	0	0.00
14/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	645	0	645	0	0.00
14/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	625	0	625	0	0.00
14/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	1	0	1	0.00
14/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	1	0	1	0.00
14/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	1	0	1	0.00
14/04/2015	R210 On 06-August-15			Bond Future	180.48	178.7180	180.4773	178.7180	0.00
14/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	1487	0	1487	0	0.00
14/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	1467	0	1467	0	0.00
14/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	1477	0	1477	0	0.00
14/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 07-May-15			Bond Future	131.12	130.9209	131.1245	130.9209	1,120.00
14/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	3875	4	3875	4	0.00
14/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	3885	4	3885	4	0.00
14/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	3865	4	3865	4	0.00
14/04/2015	R211 On 06-August-15			Bond Future	131.61	131.4001	131.6051	131.4001	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
14/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3395	4	3395	4	0.00
14/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3385	4	3385	4	0.00
14/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3405	4	3405	4	0.00
14/04/2015	R212 On 07-May-15			Bond Future	138.46	138.4848	138.4591	138.4848	1,145.00
14/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2531	3	2531	3	0.00
14/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2551	3	2551	3	0.00
14/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2541	3	2541	3	0.00
14/04/2015	R212 On 06-August-15			Bond Future	138.90	138.9272	138.8991	138.9272	0.00
14/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	2091	2	2091	2	0.00
14/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	2101	2	2101	2	0.00
14/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	2111	2	2111	2	0.00
14/04/2015	R213 On 07-May-15			Bond Future	8.16	90.6422	8.1593	90.6422	16,799.00
14/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4608	4	4608	4	0.00
14/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4681	4	4681	4	0.00
14/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4754	4	4754	4	0.00
14/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	40	0	40	0	0.00
14/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	38	0	38	0	0.00
14/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	43	0	43	0	0.00
14/04/2015	R213 On 06-August-15			Bond Future	8.21	92.0861	8.2076	92.0861	0.00
14/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3635	3	3635	3	0.00
14/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3686	3	3686	3	0.00
14/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3584	3	3584	3	0.00
14/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1325	2	1325	2	0.00
14/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1299	1	1299	1	0.00
14/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1352	2	1352	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
14/04/2015	R213 On 05-November-15			Bond Future	8.25	90.0587	8.2486	90.0587	0.00
14/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1425	1	1425	1	0.00
14/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1475	1	1475	1	0.00
14/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1449	1	1449	1	0.00
14/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5599	6	5599	6	0.00
14/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5480	6	5480	6	0.00
14/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5539	6	5539	6	0.00
14/04/2015	R214 On 07-May-15			Bond Future	8.28	81.8158	8.2825	81.8158	15,271.00
14/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	7222	7	7222	7	0.00
14/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	7298	7	7298	7	0.00
14/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	7145	7	7145	7	0.00
14/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	8	0	8	0	0.00
14/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	7	0	7	0	0.00
14/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	8	0	8	0	0.00
14/04/2015	R214 On 06-August-15			Bond Future	8.32	83.1191	8.3248	83.1191	0.00
14/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4764	4	4764	4	0.00
14/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	4823	4	4823	4	0.00
14/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	4882	4	4882	4	0.00
14/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1208	1	1208	1	0.00
14/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1184	1	1184	1	0.00
14/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1160	1	1160	1	0.00
14/04/2015	R214 On 05-November-15			Bond Future	8.36	81.1972	8.3608	81.1972	0.00
14/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2146	2	2146	2	0.00
14/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2113	2	2113	2	0.00
14/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2081	2	2081	2	0.00
14/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5457	6	5457	6	0.00
14/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5395	6	5395	6	0.00
14/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5335	6	5335	6	0.00
14/04/2015	R214 On 04-February-16			Bond Future	8.39	82.6200	8.3916	82.6200	4,320.00
14/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2665	2	2665	2	0.00
14/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2700	2	2700	2	0.00
14/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2632	2	2632	2	0.00
14/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6151	7	6151	7	0.00
14/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6210	7	6210	7	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
14/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6270	7	6270	7	0.00
14/04/2015	R248 On 07-May-15			Bond Future	8.33	105.6153	8.3327	105.6153	34,194.00
14/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	9793	9	9793	9	0.00
14/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	9891	9	9891	9	0.00
14/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	9695	9	9695	9	0.00
14/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 06-August-15			Bond Future	8.38	107.2978	8.3760	107.2978	745.00
14/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	4049	3	4049	3	0.00
14/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	4264	3	4264	3	0.00
14/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	4156	3	4156	3	0.00
14/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 05-November-15			Bond Future	8.41	104.6348	8.4129	104.6348	0.00
14/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	5029	6	5029	6	0.00
14/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	4905	6	4905	6	0.00
14/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	4782	6	4782	6	0.00