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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
13/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	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
13/03/2015	2025 On 07-May-15			Bond Future	118.94	118.9612	118.9399	118.9612	16.00
13/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2050	2	2050	2	0.00
13/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2070	2	2070	2	0.00
13/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2060	2	2060	2	0.00
13/03/2015	2025 On 06-August-15			Bond Future	119.71	119.7357	119.7129	119.7357	0.00
13/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1287	1	1287	1	0.00
13/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1297	1	1297	1	0.00
13/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1277	1	1277	1	0.00
13/03/2015	2030 On 07-May-15			Bond Future	8.39	99.9528	8.3898	99.9528	5,805.00
13/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	2804	4	2804	4	0.00
13/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	2961	4	2961	4	0.00
13/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	2882	4	2882	4	0.00
13/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2030 On 06-August-15			Bond Future	8.45	97.5661	8.4489	97.5661	0.00
13/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5948	5	5948	5	0.00
13/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5773	5	5773	5	0.00
13/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5861	5	5861	5	0.00
13/03/2015	2032 On 07-May-15			Bond Future	8.52	99.5742	8.5183	99.5742	18.00
13/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	1	0	1	0.00
13/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	1	0	1	0.00
13/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	1	0	1	0.00
13/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	160	0	160	0	0.00
13/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	72	0	72	0	0.00

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13/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	247	0	247	0	0.00
13/03/2015	2032 On 06-August-15			Bond Future	8.58	101.1900	8.5751	101.1900	0.00
13/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	649	0	649	0	0.00
13/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	562	0	562	0	0.00
13/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	735	0	735	0	0.00
13/03/2015	2032 On 05-November-15			Bond Future	8.62	98.7156	8.6241	98.7156	0.00
13/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	5512	4	5512	4	0.00
13/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	5604	5	5604	5	0.00
13/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	5420	4	5420	4	0.00
13/03/2015	2037 On 07-May-15			Bond Future	8.59	102.6354	8.5925	102.6354	32,861.00
13/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	3741	5	3741	5	0.00
13/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	3924	5	3924	5	0.00
13/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	3833	5	3833	5	0.00
13/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 06-August-15			Bond Future	8.65	100.0417	8.6486	100.0417	1,954.00
13/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	964	2	964	2	0.00
13/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	869	2	869	2	0.00
13/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1058	2	1058	2	0.00
13/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 05-November-15			Bond Future	8.69	101.7051	8.6932	101.7051	0.00
13/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6926	6	6926	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
13/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	7032	6	7032	6	0.00
13/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6821	6	6821	6	0.00
13/03/2015	2038 On 07-May-15			Bond Future	127.95	127.5091	127.9478	127.5091	2,447.00
13/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	958	1	958	1	0.00
13/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	938	0	938	0	0.00
13/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	948	1	948	1	0.00
13/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2038 On 06-August-15			Bond Future	128.72	128.2773	128.7219	128.2773	0.00
13/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	732	0	732	0	0.00
13/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	712	0	712	0	0.00
13/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	722	0	722	0	0.00
13/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 07-May-15			Bond Future	8.62	105.1041	8.6202	105.1041	9,494.00
13/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	3930	5	3930	5	0.00
13/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	3830	5	3830	5	0.00
13/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4030	5	4030	5	0.00
13/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 06-August-15			Bond Future	8.67	102.4252	8.6728	102.4252	0.00
13/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	706	2	706	2	0.00
13/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	915	2	915	2	0.00
13/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	810	2	810	2	0.00
13/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 05-November-15			Bond Future	8.71	104.1283	8.7147	104.1283	0.00
13/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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13/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	5074	4	5074	4	0.00
13/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4960	4	4960	4	0.00
13/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	5188	4	5188	4	0.00
13/03/2015	2046 On 07-May-15			Bond Future	126.05	126.3498	126.0454	126.3498	5,889.00
13/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	955	1	955	1	0.00
13/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	945	1	945	1	0.00
13/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	965	1	965	1	0.00
13/03/2015	2046 On 06-August-15			Bond Future	128.10	128.4102	128.0997	128.4102	0.00
13/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	890	1	890	1	0.00
13/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	900	1	900	1	0.00
13/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	910	1	910	1	0.00
13/03/2015	2050 On 07-May-15			Bond Future	134.62	134.9772	134.6239	134.9772	2,753.00
13/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	366	0	366	0	0.00
13/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	376	0	376	0	0.00
13/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	386	0	386	0	0.00
13/03/2015	2050 On 06-August-15			Bond Future	135.36	135.7191	135.3587	135.7191	0.00
13/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1631	1	1631	1	0.00
13/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1641	1	1641	1	0.00
13/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1651	1	1651	1	0.00
13/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	AL12 On 07-May-15			Index Future	548.82	555.2260	548.8150	555.2260	0.00
13/03/2015	AL37 On 07-May-15			Index Future	454.48	456.6610	454.4810	456.6610	122.00
13/03/2015	AL37 On 06-August-15			Index Future	461.77	463.9910	461.7730	463.9910	0.00
13/03/2015	AL7T On 07-May-15			Index Future	538.23	542.5590	538.2320	542.5590	3.00
13/03/2015	AL7T On 06-August-15			Index Future	546.87	551.2680	546.8680	551.2680	0.00
13/03/2015	ALBI On 07-May-15			Index Future	492.62	496.5550	492.6170	496.5550	577.00
13/03/2015	ALBI On 06-August-15			Index Future	500.52	504.5260	500.5210	504.5260	10.00
13/03/2015	ALBI On 05-November-15			Index Future	508.92	512.9930	508.9220	512.9930	0.00
13/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2015	EL28 On 07-May-15			Bond Future	122.22	122.2385	122.2179	122.2385	0.00
13/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2782	3	2782	3	0.00
13/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2772	3	2772	3	0.00
13/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2792	3	2792	3	0.00
13/03/2015	EL28 On 06-August-15			Bond Future	124.21	124.2323	124.2102	124.2323	0.00
13/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	790	1	790	1	0.00
13/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	800	1	800	1	0.00
13/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	780	1	780	1	0.00
13/03/2015	ES33 On 07-May-15			Bond Future	9.46	85.1538	9.4616	85.1538	6,576.00
13/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2196	3	2196	3	0.00
13/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2051	3	2051	3	0.00
13/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2124	3	2124	3	0.00
13/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 06-August-15			Bond Future	9.54	86.5354	9.5427	86.5354	0.00
13/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	422	1	422	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
13/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	349	1	349	1	0.00
13/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	495	1	495	1	0.00
13/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 05-November-15			Bond Future	9.62	84.1851	9.6176	84.1851	0.00
13/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4698	4	4698	4	0.00
13/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4619	4	4619	4	0.00
13/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4777	4	4777	4	0.00
13/03/2015	GOVI On 07-May-15			GOVI	488.80	492.6290	488.8040	492.6290	462.00
13/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	388140	43	388140	43	0.00
13/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	388040	43	388040	43	0.00
13/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	387940	43	387940	43	0.00
13/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
13/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
13/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
13/03/2015	GOVI On 06-August-15			GOVI	496.65	500.5370	496.6470	500.5370	29.00
13/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	1	0	1	0.00
13/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	1	0	1	0.00
13/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	1	0	1	0.00
13/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	33530	0	33530	0	0.00
13/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	33630	0	33630	0	0.00
13/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	33430	0	33430	0	0.00
13/03/2015	GOVI On 05-November-15			GOVI	504.98	508.9370	504.9840	508.9370	0.00
13/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
13/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	250160	21	250160	21	0.00
13/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	250060	21	250060	21	0.00
13/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	250260	21	250260	21	0.00
13/03/2015	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
13/03/2015	IGOV On 07-May-15			Index Future	225.70	225.6840	225.6990	225.6840	1,086.00
13/03/2015	IGOV On 06-August-15			Index Future	229.34	229.3250	229.3390	229.3250	100.00
13/03/2015	IGOV On 05-November-15			Index Future	233.21	233.1910	233.2060	233.1910	0.00
13/03/2015	ILBI On 07-May-15			Index Future	611.02	610.9710	611.0160	610.9710	0.00
13/03/2015	ILBI On 06-August-15			Index Future	620.99	620.9430	620.9860	620.9430	159.00
13/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.21	93.8200	6.2100	93.8200	2,850.00
13/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.26	93.7700	6.2600	93.7700	0.00
13/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.34	93.6900	6.3400	93.6900	0.00
13/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.39	93.6500	6.3900	93.6500	5,000.00
13/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.50	93.5500	6.5000	93.5500	0.00
13/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
13/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.54	93.5200	6.5400	93.5200	0.00
13/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.82	93.2800	6.8200	93.2800	0.00
13/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.99	93.1300	6.9900	93.1300	0.00
13/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.19	92.9600	7.1900	92.9600	0.00
13/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.34	92.8100	7.3400	92.8100	0.00
13/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.48	92.6900	7.4800	92.6900	0.00
13/03/2015	R023 On 07-May-15			Bond Future	7.81	101.8836	7.8148	101.8836	14,434.00
13/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2202	3	2202	3	0.00
13/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2245	3	2245	3	0.00
13/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2289	3	2289	3	0.00
13/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	341	0	341	0	0.00
13/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	354	0	354	0	0.00
13/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	329	0	329	0	0.00
13/03/2015	R023 On 06-August-15			Bond Future	7.87	103.5366	7.8713	103.5366	0.00
13/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	2860	3	2860	3	0.00
13/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	6536	7	6536	7	0.00
13/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	2898	3	2898	3	0.00
13/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	2937	3	2937	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
13/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	826	1	826	1	0.00
13/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	794	1	794	1	0.00
13/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	810	1	810	1	0.00
13/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	111	0	111	0	911.00
13/03/2015	R186 On 07-May-15			Bond Future	8.02	123.6272	8.0192	123.6272	37,538.00
13/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	2699	3	2699	3	0.00
13/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	143	0	143	0	0.00
13/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	83	0	83	0	0.00
13/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	233	0	233	0	0.00
13/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	184	0	184	0	0.00
13/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	784	1	784	1	0.00
13/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1461	2	1461	2	0.00
13/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	2642	3	2642	3	0.00
13/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1677	2	1677	2	0.00
13/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	1909	3	1909	3	0.00
13/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	2756	4	2756	4	0.00
13/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	6334	5	6334	5	0.00
13/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	784	1	784	1	0.00
13/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	5498	5	5498	5	4,229.00
13/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	759	1	759	1	0.00
13/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2642	2	2642	2	300.00
13/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	5094	4	5094	4	4,229.00
13/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1623	1	1623	1	4,229.00
13/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	809	1	809	1	0.00
13/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1418	1	1418	1	4,229.00
13/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	1233	1	1233	1	4,229.00
13/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4701	4	4701	4	4,229.00
13/03/2015	R186 On 06-August-15			Bond Future	8.07	120.3355	8.0742	120.3355	640.00
13/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2154	3	2154	3	0.00
13/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1359	2	1359	2	1,000.00
13/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2192	3	2192	3	0.00
13/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2231	3	2231	3	0.00
13/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7031	8	7031	8	0.00
13/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2849	2	2849	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
13/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	4065	3	4065	3	0.00
13/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2760	2	2760	2	0.00
13/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	502	0	502	0	5,350.00
13/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2804	2	2804	2	0.00
13/03/2015	R186 On 05-November-15			Bond Future	8.12	122.3358	8.1189	122.3358	0.00
13/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	3614	4	3614	4	0.00
13/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	3703	4	3703	4	0.00
13/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	3658	4	3658	4	0.00
13/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	7671	9	7671	9	0.00
13/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2608	2	2608	2	0.00
13/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	853	1	853	1	2,600.00
13/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2644	2	2644	2	0.00
13/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2573	2	2573	2	0.00
13/03/2015	R186 On 04-February-16			Bond Future	8.15	119.2192	8.1508	119.2192	5,592.00
13/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1548	2	1548	2	0.00
13/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1524	2	1524	2	0.00
13/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1500	2	1500	2	0.00
13/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6828	6	6828	6	0.00
13/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6768	6	6768	6	0.00
13/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6889	6	6889	6	0.00
13/03/2015	R197 On 07-May-15			Bond Future	288.08	288.1361	288.0843	288.1361	1,044.00
13/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5926	6	5926	6	0.00
13/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5916	6	5916	6	0.00
13/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5906	6	5906	6	0.00
13/03/2015	R197 On 06-August-15			Bond Future	286.73	286.7831	286.7277	286.7831	0.00
13/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1272	1	1272	1	0.00
13/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1282	1	1282	1	0.00
13/03/2015	R197 On 06-August-15	287.99	Put	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
13/03/2015	R202 On 07-May-15			Bond Future	238.38	238.4200	238.3770	238.4200	51,055.00
13/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	113	0	113	0	0.00
13/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	123	0	123	0	0.00
13/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	133	0	133	0	0.00
13/03/2015	R202 On 06-August-15			Bond Future	239.05	239.0935	239.0478	239.0935	0.00
13/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	942	1	942	1	0.00
13/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	952	1	952	1	0.00
13/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	962	1	962	1	0.00
13/03/2015	R203 On 07-May-15			Bond Future	7.05	104.1237	7.0549	104.1237	7,710.00
13/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	576	1	576	1	0.00
13/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	606	1	606	1	0.00
13/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	591	1	591	1	0.00
13/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	170	0	170	0	0.00
13/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	177	0	177	0	0.00
13/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	164	0	164	0	0.00
13/03/2015	R203 On 06-August-15			Bond Future	7.12	105.8130	7.1227	105.8130	0.00
13/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	219	0	219	0	0.00
13/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	231	0	231	0	0.00
13/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	225	0	225	0	0.00
13/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	951	1	951	1	0.00
13/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	965	1	965	1	0.00
13/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	938	1	938	1	0.00
13/03/2015	R203 On 05-November-15			Bond Future	7.17	103.4041	7.1679	103.4041	0.00
13/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	43	0	43	0	0.00
13/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	44	0	44	0	0.00
13/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	46	0	46	0	0.00
13/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	2084	2	2084	2	0.00
13/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	2067	2	2067	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
13/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	2100	2	2100	2	0.00
13/03/2015	R204 On 07-May-15			Bond Future	7.30	105.6966	7.3039	105.6966	14,509.00
13/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	862	1	862	1	0.00
13/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	884	1	884	1	0.00
13/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	906	1	906	1	0.00
13/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	275	0	275	0	0.00
13/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	265	0	265	0	0.00
13/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	256	0	256	0	0.00
13/03/2015	R204 On 06-August-15			Bond Future	7.37	103.3754	7.3740	103.3754	100.00
13/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3089	3	3089	3	0.00
13/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1479	2	1479	2	0.00
13/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1520	2	1520	2	0.00
13/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1499	2	1499	2	0.00
13/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	77	0	77	0	699.00
13/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	393	0	393	0	0.00
13/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	402	0	402	0	0.00
13/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	385	0	385	0	0.00
13/03/2015	R204 On 05-November-15			Bond Future	7.42	105.0936	7.4240	105.0936	0.00
13/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	92	0	92	0	0.00
13/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	95	0	95	0	0.00
13/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	90	0	90	0	0.00
13/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3374	3	3374	3	0.00
13/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3400	3	3400	3	0.00
13/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3426	3	3426	3	0.00
13/03/2015	R207 On 07-May-15			Bond Future	7.48	101.9108	7.4810	101.9108	34,649.00
13/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	2949	3	2949	3	0.00
13/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1241	2	1241	2	66.00
13/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	2913	3	2913	3	0.00
13/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	2985	3	2985	3	0.00
13/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	29	0	29	0	0.00
13/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	284	0	284	0	0.00
13/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	28	0	28	0	0.00
13/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	31	0	31	0	0.00
13/03/2015	R207 On 06-August-15			Bond Future	7.55	99.9216	7.5499	99.9216	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
13/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1432	2	1432	2	0.00
13/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1477	2	1477	2	0.00
13/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1454	2	1454	2	0.00
13/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	876	1	876	1	70.00
13/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	735	1	735	1	0.00
13/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	708	1	708	1	0.00
13/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	1207	1	1207	1	0.00
13/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	721	1	721	1	0.00
13/03/2015	R207 On 05-November-15			Bond Future	7.60	101.5826	7.5971	101.5826	0.00
13/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1567	2	1567	2	0.00
13/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1607	2	1607	2	0.00
13/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1587	2	1587	2	0.00
13/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1011	1	1011	1	53.00
13/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	1068	1	1068	1	0.00
13/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	1053	1	1053	1	0.00
13/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	1039	1	1039	1	0.00
13/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1598	1	1598	1	0.00
13/03/2015	R207 On 04-February-16			Bond Future	7.62	99.7529	7.6218	99.7529	0.00
13/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	921	1	921	1	43.00
13/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1235	1	1235	1	0.00
13/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1266	2	1266	2	0.00
13/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1251	2	1251	2	0.00
13/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1656	1	1656	1	0.00
13/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1638	1	1638	1	0.00
13/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	2097	2	2097	2	0.00
13/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1674	1	1674	1	0.00
13/03/2015	R208 On 07-May-15			Bond Future	7.60	97.3614	7.6033	97.3614	60,821.00
13/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	1959	2	1959	2	0.00
13/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2032	3	2032	3	0.00
13/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	1995	2	1995	2	0.00
13/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	199	0	199	0	0.00
13/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	207	0	207	0	0.00
13/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	215	0	215	0	0.00
13/03/2015	R208 On 06-August-15			Bond Future	7.66	98.9413	7.6630	98.9413	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
13/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2130	3	2130	3	0.00
13/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2100	3	2100	3	0.00
13/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2160	3	2160	3	0.00
13/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5133	6	5133	6	0.00
13/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	663	0	663	0	0.00
13/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	650	0	650	0	0.00
13/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	677	1	677	1	0.00
13/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	85	0	85	0	198.00
13/03/2015	R208 On 05-November-15			Bond Future	7.71	97.1850	7.7097	97.1850	0.00
13/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	3680	4	3680	4	0.00
13/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1641	2	1641	2	0.00
13/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1663	2	1663	2	0.00
13/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1619	2	1619	2	0.00
13/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	486	0	486	0	2,200.00
13/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1470	1	1470	1	0.00
13/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1451	1	1451	1	0.00
13/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1491	1	1491	1	0.00
13/03/2015	R209 On 07-May-15			Bond Future	8.54	79.5184	8.5436	79.5184	19,153.00
13/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	4	0	0.00
13/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	3933	5	3933	5	0.00
13/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	769	1	769	1	0.00
13/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	3994	5	3994	5	0.00
13/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	3872	5	3872	5	0.00
13/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	404	0	404	0	0.00
13/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	11008	10	11008	10	0.00
13/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2758	2	2758	2	700.00
13/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	391	0	391	0	0.00
13/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	418	0	418	0	0.00
13/03/2015	R209 On 06-August-15			Bond Future	8.59	80.8088	8.5933	80.8088	100.00
13/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9575	11	9575	11	0.00
13/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4363	5	4363	5	0.00
13/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4414	5	4414	5	0.00
13/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4465	5	4465	5	0.00
13/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1290	1	1290	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
13/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	189	0	189	0	2,914.00
13/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1267	1	1267	1	0.00
13/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1313	1	1313	1	0.00
13/03/2015	R209 On 05-November-15			Bond Future	8.64	79.0030	8.6360	79.0030	0.00
13/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1242	2	1242	2	0.00
13/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1286	2	1286	2	0.00
13/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1264	2	1264	2	0.00
13/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6509	6	6509	6	0.00
13/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6445	6	6445	6	0.00
13/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6574	6	6574	6	0.00
13/03/2015	R210 On 07-May-15			Bond Future	174.68	174.7085	174.6768	174.7085	829.00
13/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2333	2	2333	2	0.00
13/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2323	2	2323	2	0.00
13/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2313	2	2313	2	0.00
13/03/2015	R210 On 06-August-15			Bond Future	177.52	177.5578	177.5240	177.5578	0.00
13/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1466	1	1466	1	0.00
13/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1486	1	1486	1	0.00
13/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1476	1	1476	1	0.00
13/03/2015	R211 On 07-May-15			Bond Future	131.40	131.4213	131.3968	131.4213	1,120.00
13/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3603	4	3603	4	0.00
13/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3613	4	3613	4	0.00
13/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3593	4	3593	4	0.00
13/03/2015	R211 On 06-August-15			Bond Future	131.92	131.9464	131.9203	131.9464	0.00
13/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	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
13/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3080	3	3080	3	0.00
13/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3070	3	3070	3	0.00
13/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3090	3	3090	3	0.00
13/03/2015	R212 On 07-May-15			Bond Future	137.63	137.3501	137.6265	137.3501	1,145.00
13/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3363	4	3363	4	0.00
13/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3383	4	3383	4	0.00
13/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3373	4	3373	4	0.00
13/03/2015	R212 On 06-August-15			Bond Future	138.09	137.8140	138.0936	137.8140	0.00
13/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2896	3	2896	3	0.00
13/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2906	3	2906	3	0.00
13/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2916	3	2916	3	0.00
13/03/2015	R213 On 07-May-15			Bond Future	8.44	89.9286	8.4357	89.9286	16,829.00
13/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	2974	4	2974	4	0.00
13/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3030	4	3030	4	0.00
13/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3087	4	3087	4	0.00
13/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	604	0	604	0	0.00
13/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	585	0	585	0	0.00
13/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	624	0	624	0	0.00
13/03/2015	R213 On 06-August-15			Bond Future	8.49	91.3876	8.4888	91.3876	0.00
13/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2494	3	2494	3	0.00
13/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2534	3	2534	3	0.00
13/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2455	3	2455	3	0.00
13/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2407	2	2407	2	0.00
13/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2370	2	2370	2	0.00
13/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2446	2	2446	2	0.00
13/03/2015	R213 On 05-November-15			Bond Future	8.54	89.3609	8.5365	89.3609	0.00
13/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	905	1	905	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
13/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	940	1	940	1	0.00
13/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	923	1	923	1	0.00
13/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	7328	7	7328	7	0.00
13/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	7194	6	7194	6	0.00
13/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	7261	7	7261	7	0.00
13/03/2015	R214 On 07-May-15			Bond Future	8.56	81.0114	8.5613	81.0114	15,271.00
13/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5057	6	5057	6	0.00
13/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5124	6	5124	6	0.00
13/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	4990	6	4990	6	0.00
13/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	282	0	282	0	0.00
13/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	272	0	272	0	0.00
13/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	292	0	292	0	0.00
13/03/2015	R214 On 06-August-15			Bond Future	8.61	82.3258	8.6081	82.3258	0.00
13/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3293	4	3293	4	0.00
13/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3340	4	3340	4	0.00
13/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3387	4	3387	4	0.00
13/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	2191	2	2191	2	0.00
13/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	2155	2	2155	2	0.00
13/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	2120	2	2120	2	0.00
13/03/2015	R214 On 05-November-15			Bond Future	8.65	80.4018	8.6499	80.4018	0.00
13/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1361	2	1361	2	0.00
13/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1337	2	1337	2	0.00
13/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1313	2	1313	2	0.00
13/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	7173	6	7173	6	0.00
13/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	7103	6	7103	6	0.00
13/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	7033	6	7033	6	0.00
13/03/2015	R214 On 04-February-16			Bond Future	8.68	81.8369	8.6848	81.8369	4,320.00
13/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1752	2	1752	2	0.00
13/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1777	2	1777	2	0.00
13/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1726	2	1726	2	0.00
13/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7729	7	7729	7	0.00
13/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7797	7	7797	7	0.00
13/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7865	7	7865	7	0.00
13/03/2015	R248 On 07-May-15			Bond Future	8.60	104.6272	8.6018	104.6272	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
13/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	6743	8	6743	8	0.00
13/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	6841	8	6841	8	0.00
13/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	6645	8	6645	8	0.00
13/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 06-August-15			Bond Future	8.65	106.3248	8.6494	106.3248	745.00
13/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	982	2	982	2	0.00
13/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	1196	3	1196	3	0.00
13/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1089	2	1089	2	0.00
13/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 05-November-15			Bond Future	8.69	103.6600	8.6921	103.6600	0.00
13/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	8133	7	8133	7	0.00
13/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	8009	7	8009	7	0.00
13/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7886	7	7886	7	0.00