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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
16/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	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
16/03/2015	2025 On 07-May-15			Bond Future	118.76	118.9399	118.7597	118.9399	16.00
16/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2230	2	2230	2	0.00
16/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2250	2	2250	2	0.00
16/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2240	2	2240	2	0.00
16/03/2015	2025 On 06-August-15			Bond Future	119.53	119.7129	119.5280	119.7129	0.00
16/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1472	1	1472	1	0.00
16/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1482	1	1482	1	0.00
16/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1462	1	1462	1	0.00
16/03/2015	2030 On 07-May-15			Bond Future	8.34	98.9515	8.3382	98.9515	5,805.00
16/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3227	3	3227	3	0.00
16/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3384	3	3384	3	0.00
16/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3306	3	3306	3	0.00
16/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2030 On 06-August-15			Bond Future	8.40	96.5478	8.3957	96.5478	0.00
16/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5519	6	5519	6	0.00
16/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5345	6	5345	6	0.00
16/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5432	6	5432	6	0.00
16/03/2015	2032 On 07-May-15			Bond Future	8.47	98.5519	8.4667	98.5519	18.00
16/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	204	0	204	0	0.00
16/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	379	0	379	0	0.00
16/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	291	0	291	0	0.00
16/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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16/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 06-August-15			Bond Future	8.52	100.1503	8.5221	100.1503	0.00
16/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	192	1	192	1	0.00
16/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	105	1	105	1	0.00
16/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	278	1	278	1	0.00
16/03/2015	2032 On 05-November-15			Bond Future	8.57	97.6589	8.5696	97.6589	0.00
16/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	5049	6	5049	6	0.00
16/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	5141	6	5141	6	0.00
16/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4957	5	4957	5	0.00
16/03/2015	2037 On 07-May-15			Bond Future	8.54	101.4463	8.5410	101.4463	32,861.00
16/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4243	4	4243	4	0.00
16/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4425	4	4425	4	0.00
16/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4334	4	4334	4	0.00
16/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 06-August-15			Bond Future	8.60	98.8326	8.5957	98.8326	1,954.00
16/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1472	1	1472	1	0.00
16/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1377	1	1377	1	0.00
16/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1566	1	1566	1	0.00
16/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 05-November-15			Bond Future	8.64	100.4762	8.6390	100.4762	0.00
16/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6411	7	6411	7	0.00

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16/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6516	7	6516	7	0.00
16/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6306	7	6306	7	0.00
16/03/2015	2038 On 07-May-15			Bond Future	127.92	127.9478	127.9248	127.9478	2,447.00
16/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	935	1	935	1	0.00
16/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	915	1	915	1	0.00
16/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	925	1	925	1	0.00
16/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2038 On 06-August-15			Bond Future	128.70	128.7219	128.6969	128.7219	0.00
16/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	707	1	707	1	0.00
16/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	687	1	687	1	0.00
16/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	697	1	697	1	0.00
16/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 07-May-15			Bond Future	8.57	103.7911	8.5738	103.7911	9,494.00
16/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4428	4	4428	4	0.00
16/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4328	4	4328	4	0.00
16/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4528	4	4528	4	0.00
16/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 06-August-15			Bond Future	8.63	101.0901	8.6253	101.0901	0.00
16/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1211	1	1211	1	0.00
16/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1419	1	1419	1	0.00
16/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1315	1	1315	1	0.00
16/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 05-November-15			Bond Future	8.67	102.7713	8.6660	102.7713	0.00
16/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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16/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4562	5	4562	5	0.00
16/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4448	5	4448	5	0.00
16/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4676	5	4676	5	0.00
16/03/2015	2046 On 07-May-15			Bond Future	126.02	126.0454	126.0227	126.0454	5,889.00
16/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	977	1	977	1	0.00
16/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	967	1	967	1	0.00
16/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	987	1	987	1	0.00
16/03/2015	2046 On 06-August-15			Bond Future	128.08	128.0997	128.0753	128.0997	0.00
16/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	915	1	915	1	0.00
16/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	925	1	925	1	0.00
16/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	935	1	935	1	0.00
16/03/2015	2050 On 07-May-15			Bond Future	134.60	134.6239	134.6003	134.6239	2,753.00
16/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	390	0	390	0	0.00
16/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	400	0	400	0	0.00
16/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	410	0	410	0	0.00
16/03/2015	2050 On 06-August-15			Bond Future	135.33	135.3587	135.3330	135.3587	0.00
16/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1657	2	1657	2	0.00
16/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1667	2	1667	2	0.00
16/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1677	2	1677	2	0.00
16/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	AL12 On 07-May-15			Index Future	551.55	548.8150	551.5540	548.8150	0.00
16/03/2015	AL37 On 07-May-15			Index Future	455.41	454.4810	455.4140	454.4810	122.00
16/03/2015	AL37 On 06-August-15			Index Future	462.71	461.7730	462.7110	461.7730	0.00
16/03/2015	AL7T On 07-May-15			Index Future	540.10	538.2320	540.1000	538.2320	3.00
16/03/2015	AL7T On 06-August-15			Index Future	548.75	546.8680	548.7530	546.8680	0.00
16/03/2015	ALBI On 07-May-15			Index Future	494.31	492.6170	494.3060	492.6170	577.00
16/03/2015	ALBI On 06-August-15			Index Future	502.23	500.5210	502.2250	500.5210	10.00
16/03/2015	ALBI On 05-November-15			Index Future	510.65	508.9220	510.6470	508.9220	0.00
16/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2015	EL28 On 07-May-15			Bond Future	122.20	122.2179	122.1973	122.2179	0.00
16/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2803	3	2803	3	0.00
16/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2793	3	2793	3	0.00
16/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2813	3	2813	3	0.00
16/03/2015	EL28 On 06-August-15			Bond Future	124.19	124.2102	124.1875	124.2102	0.00
16/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	813	1	813	1	0.00
16/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	823	1	823	1	0.00
16/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	803	1	803	1	0.00
16/03/2015	ES33 On 07-May-15			Bond Future	9.41	84.2352	9.4098	84.2352	6,576.00
16/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2586	2	2586	2	0.00
16/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2442	2	2442	2	0.00
16/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2514	2	2514	2	0.00
16/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 06-August-15			Bond Future	9.49	85.6012	9.4894	85.6012	0.00
16/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	818	0	818	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
16/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	744	0	744	0	0.00
16/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	891	0	891	0	0.00
16/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 05-November-15			Bond Future	9.56	83.2356	9.5628	83.2356	0.00
16/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4297	5	4297	5	0.00
16/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4217	5	4217	5	0.00
16/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4376	5	4376	5	0.00
16/03/2015	GOVI On 07-May-15			GOVI	490.44	488.8040	490.4350	488.8040	464.00
16/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	404450	39	404450	39	0.00
16/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	404350	39	404350	39	0.00
16/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	404250	39	404250	39	0.00
16/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 06-August-15			GOVI	498.29	496.6470	498.2920	496.6470	29.00
16/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	17080	3	17080	3	0.00
16/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	17180	3	17180	3	0.00
16/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	16980	3	16980	3	0.00
16/03/2015	GOVI On 05-November-15			GOVI	506.65	504.9840	506.6480	504.9840	0.00
16/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
16/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	233520	25	233520	25	0.00
16/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	233420	25	233420	25	0.00
16/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	233620	25	233620	25	0.00
16/03/2015	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
16/03/2015	IGOV On 07-May-15			Index Future	225.44	225.6990	225.4350	225.6990	1,086.00
16/03/2015	IGOV On 06-August-15			Index Future	229.07	229.3390	229.0650	229.3390	100.00
16/03/2015	IGOV On 05-November-15			Index Future	232.92	233.2060	232.9240	233.2060	0.00
16/03/2015	ILBI On 07-May-15			Index Future	610.51	611.0160	610.5120	611.0160	0.00
16/03/2015	ILBI On 06-August-15			Index Future	620.47	620.9860	620.4670	620.9860	159.00
16/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.7900	6.1100	93.7900	2,850.00
16/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.21	93.7400	6.2100	93.7400	0.00
16/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.24	93.6600	6.2400	93.6600	0.00
16/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.34	93.6100	6.3400	93.6100	5,000.00
16/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.38	93.5000	6.3800	93.5000	0.00
16/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.49	93.5400	6.4900	93.5400	0.00
16/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	0.00
16/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.80	93.1800	6.8000	93.1800	0.00
16/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.96	93.0100	6.9600	93.0100	0.00
16/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8100	7.1600	92.8100	0.00
16/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6600	7.3200	92.6600	0.00
16/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.45	92.5200	7.4500	92.5200	0.00
16/03/2015	R023 On 07-May-15			Bond Future	7.76	101.1467	7.7628	101.1467	14,434.00
16/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2417	2	2417	2	0.00
16/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2463	2	2463	2	0.00
16/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2509	2	2509	2	0.00
16/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	259	0	259	0	0.00
16/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	270	0	270	0	0.00
16/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	249	0	249	0	0.00
16/03/2015	R023 On 06-August-15			Bond Future	7.82	102.7869	7.8173	102.7869	0.00
16/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3060	3	3060	3	0.00
16/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	6818	7	6818	7	0.00
16/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3100	3	3100	3	0.00
16/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3140	3	3140	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
16/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	723	1	723	1	0.00
16/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	694	1	694	1	0.00
16/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	709	1	709	1	0.00
16/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	90	0	90	0	911.00
16/03/2015	R186 On 07-May-15			Bond Future	7.97	122.5972	7.9674	122.5972	37,692.00
16/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	2974	3	2974	3	0.00
16/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	165	0	165	0	0.00
16/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	97	0	97	0	0.00
16/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	270	0	270	0	0.00
16/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	212	0	212	0	0.00
16/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	892	1	892	1	0.00
16/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1642	1	1642	1	0.00
16/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	2913	3	2913	3	0.00
16/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1876	2	1876	2	0.00
16/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2128	2	2128	2	0.00
16/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3034	3	3034	3	0.00
16/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5911	6	5911	6	0.00
16/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	623	1	623	1	0.00
16/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	5084	5	5084	5	4,229.00
16/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	602	1	602	1	0.00
16/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2316	3	2316	3	300.00
16/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4687	5	4687	5	4,229.00
16/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1368	2	1368	2	4,229.00
16/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	645	1	645	1	0.00
16/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1183	1	1183	1	4,229.00
16/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	1017	1	1017	1	4,229.00
16/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4302	5	4302	5	4,229.00
16/03/2015	R186 On 06-August-15			Bond Future	8.02	119.2878	8.0207	119.2878	640.00
16/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2340	2	2340	2	0.00
16/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1491	1	1491	1	1,000.00
16/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2380	2	2380	2	0.00
16/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2422	2	2422	2	0.00
16/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7396	7	7396	7	0.00
16/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2594	3	2594	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
16/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3756	4	3756	4	0.00
16/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2510	3	2510	3	0.00
16/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	427	1	427	1	5,350.00
16/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2552	3	2552	3	0.00
16/03/2015	R186 On 05-November-15			Bond Future	8.06	121.2711	8.0637	121.2711	0.00
16/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	3851	4	3851	4	0.00
16/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	3943	4	3943	4	0.00
16/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	3896	4	3896	4	0.00
16/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8025	8	8025	8	0.00
16/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2400	3	2400	3	0.00
16/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	761	1	761	1	2,600.00
16/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2434	3	2434	3	0.00
16/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2367	3	2367	3	0.00
16/03/2015	R186 On 04-February-16			Bond Future	8.09	118.1352	8.0938	118.1352	5,592.00
16/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1669	2	1669	2	0.00
16/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1645	2	1645	2	0.00
16/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1620	2	1620	2	0.00
16/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6497	7	6497	7	0.00
16/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6438	7	6438	7	0.00
16/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6556	7	6556	7	0.00
16/03/2015	R197 On 07-May-15			Bond Future	288.03	288.0843	288.0326	288.0843	1,044.00
16/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5977	6	5977	6	0.00
16/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5967	6	5967	6	0.00
16/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5957	6	5957	6	0.00
16/03/2015	R197 On 06-August-15			Bond Future	286.67	286.7277	286.6714	286.7277	0.00
16/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1329	1	1329	1	0.00
16/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1339	1	1339	1	0.00
16/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1319	1	1319	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
16/03/2015	R202 On 07-May-15			Bond Future	237.65	238.3770	237.6509	238.3770	51,055.00
16/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	839	0	839	0	0.00
16/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	849	0	849	0	0.00
16/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	859	0	859	0	0.00
16/03/2015	R202 On 06-August-15			Bond Future	238.31	239.0478	238.3066	239.0478	0.00
16/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1683	1	1683	1	0.00
16/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1693	1	1693	1	0.00
16/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1703	1	1703	1	0.00
16/03/2015	R203 On 07-May-15			Bond Future	7.00	103.8242	7.0006	103.8242	7,710.00
16/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	651	1	651	1	0.00
16/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	683	1	683	1	0.00
16/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	667	1	667	1	0.00
16/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	129	0	129	0	0.00
16/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	135	0	135	0	0.00
16/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	124	0	124	0	0.00
16/03/2015	R203 On 06-August-15			Bond Future	7.06	105.5079	7.0620	105.5079	0.00
16/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	249	0	249	0	0.00
16/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	262	0	262	0	0.00
16/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	256	0	256	0	0.00
16/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	864	1	864	1	0.00
16/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	878	1	878	1	0.00
16/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	851	1	851	1	0.00
16/03/2015	R203 On 05-November-15			Bond Future	7.10	103.0942	7.0992	103.0942	0.00
16/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	51	0	51	0	0.00
16/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	52	0	52	0	0.00
16/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	54	0	54	0	0.00
16/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1973	2	1973	2	0.00
16/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1957	2	1957	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
16/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1989	2	1989	2	0.00
16/03/2015	R204 On 07-May-15			Bond Future	7.25	105.2830	7.2506	105.2830	14,509.00
16/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	969	1	969	1	0.00
16/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	992	1	992	1	0.00
16/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1015	1	1015	1	0.00
16/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	212	0	212	0	0.00
16/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	204	0	204	0	0.00
16/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	196	0	196	0	0.00
16/03/2015	R204 On 06-August-15			Bond Future	7.32	102.9542	7.3166	102.9542	100.00
16/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3244	3	3244	3	0.00
16/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1593	1	1593	1	0.00
16/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1636	2	1636	2	0.00
16/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1615	1	1615	1	0.00
16/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	61	0	61	0	699.00
16/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	338	0	338	0	0.00
16/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	346	0	346	0	0.00
16/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	331	0	331	0	0.00
16/03/2015	R204 On 05-November-15			Bond Future	7.36	104.6658	7.3619	104.6658	0.00
16/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	105	0	105	0	0.00
16/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	108	0	108	0	0.00
16/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	103	0	103	0	0.00
16/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3215	3	3215	3	0.00
16/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3241	3	3241	3	0.00
16/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3267	3	3267	3	0.00
16/03/2015	R207 On 07-May-15			Bond Future	7.43	101.4304	7.4282	101.4304	34,649.00
16/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3143	3	3143	3	0.00
16/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1379	1	1379	1	66.00
16/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3107	3	3107	3	0.00
16/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3179	3	3179	3	0.00
16/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	18	0	18	0	0.00
16/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	217	0	217	0	0.00
16/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	17	0	17	0	0.00
16/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	19	0	19	0	0.00
16/03/2015	R207 On 06-August-15			Bond Future	7.49	99.4327	7.4939	99.4327	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
16/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1550	1	1550	1	0.00
16/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1598	1	1598	1	0.00
16/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1574	1	1574	1	0.00
16/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	962	1	962	1	70.00
16/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	648	1	648	1	0.00
16/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	622	1	622	1	0.00
16/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	1087	1	1087	1	0.00
16/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	635	1	635	1	0.00
16/03/2015	R207 On 05-November-15			Bond Future	7.54	101.0858	7.5376	101.0858	0.00
16/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1679	2	1679	2	0.00
16/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1721	2	1721	2	0.00
16/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1700	2	1700	2	0.00
16/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1096	1	1096	1	53.00
16/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	972	1	972	1	0.00
16/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	959	1	959	1	0.00
16/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	945	1	945	1	0.00
16/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1474	2	1474	2	0.00
16/03/2015	R207 On 04-February-16			Bond Future	7.56	99.2470	7.5588	99.2470	0.00
16/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	996	1	996	1	43.00
16/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1327	1	1327	1	0.00
16/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1360	1	1360	1	0.00
16/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1343	1	1343	1	0.00
16/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1539	2	1539	2	0.00
16/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1522	2	1522	2	0.00
16/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1962	2	1962	2	0.00
16/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1556	2	1556	2	0.00
16/03/2015	R208 On 07-May-15			Bond Future	7.55	96.7744	7.5510	96.7744	60,821.00
16/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2143	2	2143	2	0.00
16/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2219	2	2219	2	0.00
16/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2181	2	2181	2	0.00
16/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	146	0	146	0	0.00
16/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	153	0	153	0	0.00
16/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	159	0	159	0	0.00
16/03/2015	R208 On 06-August-15			Bond Future	7.61	98.3439	7.6082	98.3439	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
16/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2287	2	2287	2	0.00
16/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2256	2	2256	2	0.00
16/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2318	2	2318	2	0.00
16/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5358	5	5358	5	0.00
16/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	579	1	579	1	0.00
16/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	567	1	567	1	0.00
16/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	591	1	591	1	0.00
16/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	68	0	68	0	198.00
16/03/2015	R208 On 05-November-15			Bond Future	7.65	96.5780	7.6521	96.5780	0.00
16/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	3869	4	3869	4	0.00
16/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1762	2	1762	2	0.00
16/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1786	2	1786	2	0.00
16/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1739	2	1739	2	0.00
16/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	430	0	430	0	2,200.00
16/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1348	1	1348	1	0.00
16/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1329	1	1329	1	0.00
16/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1367	1	1367	1	0.00
16/03/2015	R209 On 07-May-15			Bond Future	8.49	78.5374	8.4922	78.5374	19,153.00
16/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	4	0	0.00
16/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4251	4	4251	4	0.00
16/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	868	1	868	1	0.00
16/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4314	4	4314	4	0.00
16/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4187	4	4187	4	0.00
16/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	309	0	309	0	0.00
16/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10595	11	10595	11	0.00
16/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2443	3	2443	3	700.00
16/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	298	0	298	0	0.00
16/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	320	0	320	0	0.00
16/03/2015	R209 On 06-August-15			Bond Future	8.54	79.8111	8.5407	79.8111	100.00
16/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9961	10	9961	10	0.00
16/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4637	4	4637	4	0.00
16/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4690	4	4690	4	0.00
16/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4743	4	4743	4	0.00
16/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1147	1	1147	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
16/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	156	0	156	0	2,914.00
16/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1126	1	1126	1	0.00
16/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1168	1	1168	1	0.00
16/03/2015	R209 On 05-November-15			Bond Future	8.58	77.9892	8.5821	77.9892	0.00
16/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1344	1	1344	1	0.00
16/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1391	1	1391	1	0.00
16/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1367	1	1367	1	0.00
16/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6188	7	6188	7	0.00
16/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6125	6	6125	6	0.00
16/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6251	7	6251	7	0.00
16/03/2015	R210 On 07-May-15			Bond Future	174.65	174.6768	174.6452	174.6768	829.00
16/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2365	2	2365	2	0.00
16/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2355	2	2355	2	0.00
16/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2345	2	2345	2	0.00
16/03/2015	R210 On 06-August-15			Bond Future	177.49	177.5240	177.4894	177.5240	0.00
16/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1501	1	1501	1	0.00
16/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1521	1	1521	1	0.00
16/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1511	1	1511	1	0.00
16/03/2015	R211 On 07-May-15			Bond Future	131.37	131.3968	131.3725	131.3968	1,120.00
16/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3628	4	3628	4	0.00
16/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3638	4	3638	4	0.00
16/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3618	4	3618	4	0.00
16/03/2015	R211 On 06-August-15			Bond Future	131.89	131.9203	131.8938	131.9203	0.00
16/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	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
16/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3106	3	3106	3	0.00
16/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3096	3	3096	3	0.00
16/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3116	3	3116	3	0.00
16/03/2015	R212 On 07-May-15			Bond Future	137.69	137.6265	137.6878	137.6265	1,145.00
16/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3302	3	3302	3	0.00
16/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3322	3	3322	3	0.00
16/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3312	3	3312	3	0.00
16/03/2015	R212 On 06-August-15			Bond Future	138.15	138.0936	138.1540	138.0936	0.00
16/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2836	3	2836	3	0.00
16/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2846	3	2846	3	0.00
16/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2856	3	2856	3	0.00
16/03/2015	R213 On 07-May-15			Bond Future	8.38	88.9645	8.3842	88.9645	16,829.00
16/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3249	3	3249	3	0.00
16/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3308	3	3308	3	0.00
16/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3368	3	3368	3	0.00
16/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	476	1	476	1	0.00
16/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	459	1	459	1	0.00
16/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	492	1	492	1	0.00
16/03/2015	R213 On 06-August-15			Bond Future	8.44	90.4072	8.4359	90.4072	0.00
16/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2688	2	2688	2	0.00
16/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2730	3	2730	3	0.00
16/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2647	2	2647	2	0.00
16/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2189	2	2189	2	0.00
16/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2154	2	2154	2	0.00
16/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2226	2	2226	2	0.00
16/03/2015	R213 On 05-November-15			Bond Future	8.48	88.3646	8.4822	88.3646	0.00
16/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	985	1	985	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
16/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1023	1	1023	1	0.00
16/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1004	1	1004	1	0.00
16/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6990	7	6990	7	0.00
16/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6858	7	6858	7	0.00
16/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6924	7	6924	7	0.00
16/03/2015	R214 On 07-May-15			Bond Future	8.51	79.9646	8.5100	79.9646	15,271.00
16/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5424	5	5424	5	0.00
16/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5493	5	5493	5	0.00
16/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5355	5	5355	5	0.00
16/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	209	0	209	0	0.00
16/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	201	0	201	0	0.00
16/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	217	0	217	0	0.00
16/03/2015	R214 On 06-August-15			Bond Future	8.56	81.2614	8.5555	81.2614	0.00
16/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3531	3	3531	3	0.00
16/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3579	3	3579	3	0.00
16/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3629	3	3629	3	0.00
16/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1983	2	1983	2	0.00
16/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1949	2	1949	2	0.00
16/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1916	2	1916	2	0.00
16/03/2015	R214 On 05-November-15			Bond Future	8.60	79.3199	8.5962	79.3199	0.00
16/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1471	1	1471	1	0.00
16/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1446	1	1446	1	0.00
16/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1421	1	1421	1	0.00
16/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6828	7	6828	7	0.00
16/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6759	7	6759	7	0.00
16/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6691	7	6691	7	0.00
16/03/2015	R214 On 04-February-16			Bond Future	8.63	80.7354	8.6299	80.7354	4,320.00
16/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1876	2	1876	2	0.00
16/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1903	2	1903	2	0.00
16/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1849	2	1849	2	0.00
16/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7396	8	7396	8	0.00
16/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7463	8	7463	8	0.00
16/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7529	8	7529	8	0.00
16/03/2015	R248 On 07-May-15			Bond Future	8.56	103.3282	8.5555	103.3282	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
16/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7256	7	7256	7	0.00
16/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7354	7	7354	7	0.00
16/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7158	7	7158	7	0.00
16/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 06-August-15			Bond Future	8.60	105.0038	8.6020	105.0038	745.00
16/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1502	1	1502	1	0.00
16/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	1717	1	1717	1	0.00
16/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1609	1	1609	1	0.00
16/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 05-November-15			Bond Future	8.64	102.3175	8.6436	102.3175	0.00
16/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7605	8	7605	8	0.00
16/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7482	8	7482	8	0.00
16/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7358	8	7358	8	0.00