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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
17/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	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
17/03/2015	2025 On 07-May-15			Bond Future	118.74	118.7597	118.7384	118.7597	16.00
17/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2252	2	2252	2	0.00
17/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2272	2	2272	2	0.00
17/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2262	2	2262	2	0.00
17/03/2015	2025 On 06-August-15			Bond Future	119.50	119.5280	119.5045	119.5280	0.00
17/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1495	1	1495	1	0.00
17/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1505	1	1505	1	0.00
17/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1485	1	1485	1	0.00
17/03/2015	2030 On 07-May-15			Bond Future	8.31	99.3748	8.3069	99.3748	5,805.00
17/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3485	3	3485	3	0.00
17/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3641	3	3641	3	0.00
17/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3563	3	3563	3	0.00
17/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2030 On 06-August-15			Bond Future	8.36	96.9765	8.3637	96.9765	0.00
17/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5259	6	5259	6	0.00
17/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5084	5	5084	5	0.00
17/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5172	5	5172	5	0.00
17/03/2015	2032 On 07-May-15			Bond Future	8.44	99.0032	8.4355	99.0032	18.00
17/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	479	0	479	0	0.00
17/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	653	0	653	0	0.00
17/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	566	0	566	0	0.00
17/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 06-August-15			Bond Future	8.49	100.6074	8.4901	100.6074	0.00
17/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	173	0	173	0	0.00
17/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	86	0	86	0	0.00
17/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	1	0	1	0	0.00
17/03/2015	2032 On 05-November-15			Bond Future	8.54	98.1224	8.5366	98.1224	0.00
17/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4766	5	4766	5	0.00
17/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4858	5	4858	5	0.00
17/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4674	5	4674	5	0.00
17/03/2015	2037 On 07-May-15			Bond Future	8.52	101.9479	8.5200	101.9479	32,365.00
17/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4448	4	4448	4	0.00
17/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4631	4	4631	4	0.00
17/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4540	4	4540	4	0.00
17/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 06-August-15			Bond Future	8.57	99.3408	8.5743	99.3408	1,954.00
17/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1679	1	1679	1	0.00
17/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1585	1	1585	1	0.00
17/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1773	2	1773	2	0.00
17/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 05-November-15			Bond Future	8.62	100.9918	8.6169	100.9918	0.00
17/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6199	6	6199	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
17/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6304	7	6304	7	0.00
17/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6094	6	6094	6	0.00
17/03/2015	2038 On 07-May-15			Bond Future	128.13	127.9248	128.1333	127.9248	2,697.00
17/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1143	1	1143	1	0.00
17/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1123	1	1123	1	0.00
17/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1133	1	1133	1	0.00
17/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2038 On 06-August-15			Bond Future	128.91	128.6969	128.9068	128.6969	0.00
17/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	917	1	917	1	0.00
17/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	897	1	897	1	0.00
17/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	907	1	907	1	0.00
17/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 07-May-15			Bond Future	8.55	104.2892	8.5529	104.2892	9,494.00
17/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4654	4	4654	4	0.00
17/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4554	4	4554	4	0.00
17/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4754	5	4754	5	0.00
17/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 06-August-15			Bond Future	8.60	101.5946	8.6039	101.5946	0.00
17/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1439	1	1439	1	0.00
17/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1648	1	1648	1	0.00
17/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1543	1	1543	1	0.00
17/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 05-November-15			Bond Future	8.64	103.2831	8.6440	103.2831	0.00
17/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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17/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4329	5	4329	5	0.00
17/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4215	4	4215	4	0.00
17/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4443	5	4443	5	0.00
17/03/2015	2046 On 07-May-15			Bond Future	126.14	126.0227	126.1411	126.0227	5,889.00
17/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	859	1	859	1	0.00
17/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	849	1	849	1	0.00
17/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	869	1	869	1	0.00
17/03/2015	2046 On 06-August-15			Bond Future	128.19	128.0753	128.1934	128.0753	0.00
17/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	797	1	797	1	0.00
17/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	807	1	807	1	0.00
17/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	817	1	817	1	0.00
17/03/2015	2050 On 07-May-15			Bond Future	134.58	134.6003	134.5767	134.6003	2,753.00
17/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	413	0	413	0	0.00
17/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	423	0	423	0	0.00
17/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	433	0	433	0	0.00
17/03/2015	2050 On 06-August-15			Bond Future	135.31	135.3330	135.3070	135.3330	0.00
17/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1683	2	1683	2	0.00
17/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1693	2	1693	2	0.00
17/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1703	2	1703	2	0.00
17/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	8607 On 21-December-26			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
17/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	AL12 On 07-May-15			Index Future	553.04	551.5540	553.0350	551.5540	0.00
17/03/2015	AL37 On 07-May-15			Index Future	455.60	455.4140	455.6000	455.4140	122.00
17/03/2015	AL37 On 06-August-15			Index Future	462.89	462.7110	462.8930	462.7110	0.00
17/03/2015	AL7T On 07-May-15			Index Future	540.89	540.1000	540.8860	540.1000	3.00
17/03/2015	AL7T On 06-August-15			Index Future	549.54	548.7530	549.5430	548.7530	0.00
17/03/2015	ALBI On 07-May-15			Index Future	495.06	494.3060	495.0550	494.3060	577.00
17/03/2015	ALBI On 06-August-15			Index Future	502.98	502.2250	502.9790	502.2250	10.00
17/03/2015	ALBI On 05-November-15			Index Future	511.42	510.6470	511.4180	510.6470	0.00
17/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2015	EL28 On 07-May-15			Bond Future	122.45	122.1973	122.4505	122.1973	0.00
17/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2550	3	2550	3	0.00
17/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2540	3	2540	3	0.00
17/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2560	3	2560	3	0.00
17/03/2015	EL28 On 06-August-15			Bond Future	124.44	124.1875	124.4429	124.1875	0.00
17/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	557	1	557	1	0.00
17/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	567	1	567	1	0.00
17/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	547	1	547	1	0.00
17/03/2015	ES33 On 07-May-15			Bond Future	9.38	84.6257	9.3834	84.6257	6,576.00
17/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2786	3	2786	3	0.00
17/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2642	2	2642	2	0.00
17/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2714	3	2714	3	0.00
17/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 06-August-15			Bond Future	9.46	85.9968	9.4624	85.9968	0.00
17/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1019	1	1019	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
17/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	946	1	946	1	0.00
17/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1093	1	1093	1	0.00
17/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 05-November-15			Bond Future	9.53	83.6368	9.5349	83.6368	0.00
17/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4091	4	4091	4	0.00
17/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4012	4	4012	4	0.00
17/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4170	4	4170	4	0.00
17/03/2015	GOVI On 07-May-15			GOVI	491.14	490.4350	491.1430	490.4350	464.00
17/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	411530	40	411530	40	0.00
17/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	411430	40	411430	40	0.00
17/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	411330	40	411330	40	0.00
17/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 06-August-15			GOVI	499.00	498.2920	499.0040	498.2920	29.00
17/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	9960	2	9960	2	0.00
17/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	10060	2	10060	2	0.00
17/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	9860	2	9860	2	0.00
17/03/2015	GOVI On 05-November-15			GOVI	507.38	506.6480	507.3770	506.6480	0.00
17/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	226230	23	226230	23	0.00
17/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	226130	23	226130	23	0.00
17/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	226330	23	226330	23	0.00
17/03/2015	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
17/03/2015	IGOV On 07-May-15			Index Future	225.50	225.4350	225.5010	225.4350	1,086.00
17/03/2015	IGOV On 06-August-15			Index Future	229.13	229.0650	229.1290	229.0650	100.00
17/03/2015	IGOV On 05-November-15			Index Future	232.99	232.9240	232.9920	232.9240	0.00
17/03/2015	ILBI On 07-May-15			Index Future	610.69	610.5120	610.6920	610.5120	0.00
17/03/2015	ILBI On 06-August-15			Index Future	620.65	620.4670	620.6480	620.4670	159.00
17/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	2,850.00
17/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.18	93.7900	6.1800	93.7900	0.00
17/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.22	93.7600	6.2200	93.7600	0.00
17/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.31	93.6600	6.3100	93.6600	5,000.00
17/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.35	93.6200	6.3500	93.6200	0.00
17/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.46	93.5100	6.4600	93.5100	0.00
17/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.50	93.4700	6.5000	93.4700	0.00
17/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2000	6.7700	93.2000	0.00
17/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.94	93.0400	6.9400	93.0400	0.00
17/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.14	92.8400	7.1400	92.8400	0.00
17/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.6800	7.2900	92.6800	0.00
17/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.43	92.5500	7.4300	92.5500	0.00
17/03/2015	R023 On 07-May-15			Bond Future	7.75	101.4459	7.7519	101.4459	15,224.00
17/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2462	2	2462	2	0.00
17/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2508	2	2508	2	0.00
17/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2554	3	2554	3	0.00
17/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	242	0	242	0	0.00
17/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	252	0	252	0	0.00
17/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	232	0	232	0	0.00
17/03/2015	R023 On 06-August-15			Bond Future	7.81	103.0895	7.8062	103.0895	0.00
17/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3101	3	3101	3	0.00
17/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	6876	7	6876	7	0.00
17/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3141	3	3141	3	0.00
17/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3181	3	3181	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
17/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	702	1	702	1	0.00
17/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	673	1	673	1	0.00
17/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	687	1	687	1	0.00
17/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	85	0	85	0	911.00
17/03/2015	R186 On 07-May-15			Bond Future	7.94	123.0327	7.9412	123.0327	37,293.00
17/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3127	3	3127	3	0.00
17/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	181	0	181	0	0.00
17/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	106	0	106	0	0.00
17/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	294	0	294	0	0.00
17/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	233	0	233	0	0.00
17/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	960	1	960	1	0.00
17/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1749	2	1749	2	0.00
17/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3065	3	3065	3	0.00
17/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1993	2	1993	2	0.00
17/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2254	2	2254	2	0.00
17/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3189	3	3189	3	0.00
17/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5700	6	5700	6	0.00
17/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	555	1	555	1	0.00
17/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4879	5	4879	5	4,229.00
17/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	536	1	536	1	0.00
17/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2162	2	2162	2	300.00
17/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4486	5	4486	5	4,229.00
17/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1253	1	1253	1	4,229.00
17/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	575	1	575	1	0.00
17/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1078	1	1078	1	4,229.00
17/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	922	1	922	1	4,229.00
17/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4105	4	4105	4	4,229.00
17/03/2015	R186 On 06-August-15			Bond Future	7.99	119.7286	7.9938	119.7286	640.00
17/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2443	2	2443	2	0.00
17/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1566	1	1566	1	1,000.00
17/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2485	2	2485	2	0.00
17/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2527	2	2527	2	0.00
17/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7587	7	7587	7	0.00
17/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2474	3	2474	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
17/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3608	4	3608	4	0.00
17/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2393	3	2393	3	0.00
17/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	395	0	395	0	5,350.00
17/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2433	3	2433	3	0.00
17/03/2015	R186 On 05-November-15			Bond Future	8.04	121.7179	8.0355	121.7179	0.00
17/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	3979	4	3979	4	0.00
17/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4073	4	4073	4	0.00
17/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4026	4	4026	4	0.00
17/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8210	8	8210	8	0.00
17/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2301	2	2301	2	0.00
17/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	718	1	718	1	2,600.00
17/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2334	2	2334	2	0.00
17/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2269	2	2269	2	0.00
17/03/2015	R186 On 04-February-16			Bond Future	8.07	118.5869	8.0651	118.5869	5,592.00
17/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1736	2	1736	2	0.00
17/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1711	2	1711	2	0.00
17/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1685	2	1685	2	0.00
17/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6335	6	6335	6	0.00
17/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6276	6	6276	6	0.00
17/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6393	7	6393	7	0.00
17/03/2015	R197 On 07-May-15			Bond Future	287.98	288.0326	287.9810	288.0326	1,044.00
17/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6029	6	6029	6	0.00
17/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6019	6	6019	6	0.00
17/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6009	6	6009	6	0.00
17/03/2015	R197 On 06-August-15			Bond Future	286.61	286.6714	286.6145	286.6714	0.00
17/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1386	1	1386	1	0.00
17/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1396	1	1396	1	0.00
17/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1376	1	1376	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
17/03/2015	R202 On 07-May-15			Bond Future	237.61	237.6509	237.6083	237.6509	51,055.00
17/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	882	1	882	1	0.00
17/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	892	1	892	1	0.00
17/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	902	1	902	1	0.00
17/03/2015	R202 On 06-August-15			Bond Future	238.26	238.3066	238.2598	238.3066	0.00
17/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1730	2	1730	2	0.00
17/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1740	2	1740	2	0.00
17/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1750	2	1750	2	0.00
17/03/2015	R203 On 07-May-15			Bond Future	7.00	103.9417	6.9997	103.9417	7,710.00
17/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	650	1	650	1	0.00
17/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	682	1	682	1	0.00
17/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	666	1	666	1	0.00
17/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	126	0	126	0	0.00
17/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	132	0	132	0	0.00
17/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	121	0	121	0	0.00
17/03/2015	R203 On 06-August-15			Bond Future	7.06	105.6257	7.0618	105.6257	0.00
17/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	248	0	248	0	0.00
17/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	261	0	261	0	0.00
17/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	254	0	254	0	0.00
17/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	863	1	863	1	0.00
17/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	876	1	876	1	0.00
17/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	850	1	850	1	0.00
17/03/2015	R203 On 05-November-15			Bond Future	7.10	103.2129	7.0983	103.2129	0.00
17/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	50	0	50	0	0.00
17/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	52	0	52	0	0.00
17/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	53	0	53	0	0.00
17/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1971	2	1971	2	0.00
17/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1955	2	1955	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
17/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1987	2	1987	2	0.00
17/03/2015	R204 On 07-May-15			Bond Future	7.25	105.4520	7.2549	105.4520	14,509.00
17/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	955	1	955	1	0.00
17/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	978	1	978	1	0.00
17/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1001	1	1001	1	0.00
17/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	212	0	212	0	0.00
17/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	204	0	204	0	0.00
17/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	196	0	196	0	0.00
17/03/2015	R204 On 06-August-15			Bond Future	7.32	103.1244	7.3219	103.1244	100.00
17/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3228	3	3228	3	0.00
17/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1579	2	1579	2	0.00
17/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1623	2	1623	2	0.00
17/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1601	2	1601	2	0.00
17/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	62	0	62	0	699.00
17/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	340	0	340	0	0.00
17/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	348	0	348	0	0.00
17/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	333	0	333	0	0.00
17/03/2015	R204 On 05-November-15			Bond Future	7.37	104.8376	7.3672	104.8376	0.00
17/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	103	0	103	0	0.00
17/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	106	0	106	0	0.00
17/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	100	0	100	0	0.00
17/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3228	3	3228	3	0.00
17/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3254	3	3254	3	0.00
17/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3280	3	3280	3	0.00
17/03/2015	R207 On 07-May-15			Bond Future	7.42	101.6348	7.4170	101.6348	34,649.00
17/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3184	3	3184	3	0.00
17/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1408	1	1408	1	66.00
17/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3148	3	3148	3	0.00
17/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3221	3	3221	3	0.00
17/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	16	0	16	0	0.00
17/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	203	0	203	0	0.00
17/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	15	0	15	0	0.00
17/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	17	0	17	0	0.00
17/03/2015	R207 On 06-August-15			Bond Future	7.48	99.6388	7.4824	99.6388	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
17/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1574	2	1574	2	0.00
17/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1622	2	1622	2	0.00
17/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1598	2	1598	2	0.00
17/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	979	1	979	1	70.00
17/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	629	1	629	1	0.00
17/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	604	1	604	1	0.00
17/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	1062	1	1062	1	0.00
17/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	617	1	617	1	0.00
17/03/2015	R207 On 05-November-15			Bond Future	7.52	101.2943	7.5250	101.2943	0.00
17/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1703	2	1703	2	0.00
17/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1746	2	1746	2	0.00
17/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1724	2	1724	2	0.00
17/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1113	1	1113	1	53.00
17/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	952	1	952	1	0.00
17/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	938	1	938	1	0.00
17/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	925	1	925	1	0.00
17/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1447	1	1447	1	0.00
17/03/2015	R207 On 04-February-16			Bond Future	7.55	99.4566	7.5460	99.4566	0.00
17/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1011	1	1011	1	43.00
17/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1345	1	1345	1	0.00
17/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1378	1	1378	1	0.00
17/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1362	1	1362	1	0.00
17/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1515	2	1515	2	0.00
17/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1498	2	1498	2	0.00
17/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1935	2	1935	2	0.00
17/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1532	2	1532	2	0.00
17/03/2015	R208 On 07-May-15			Bond Future	7.53	97.0134	7.5296	97.0134	60,821.00
17/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2222	2	2222	2	0.00
17/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2299	2	2299	2	0.00
17/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2261	2	2261	2	0.00
17/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	135	0	135	0	0.00
17/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	129	0	129	0	0.00
17/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	141	0	141	0	0.00
17/03/2015	R208 On 06-August-15			Bond Future	7.59	98.5854	7.5860	98.5854	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
17/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2354	2	2354	2	0.00
17/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2322	2	2322	2	0.00
17/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5450	5	5450	5	0.00
17/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2385	2	2385	2	0.00
17/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	547	1	547	1	0.00
17/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	536	1	536	1	0.00
17/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	62	0	62	0	198.00
17/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	559	1	559	1	0.00
17/03/2015	R208 On 05-November-15			Bond Future	7.63	96.8224	7.6284	96.8224	0.00
17/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	3948	4	3948	4	0.00
17/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1815	2	1815	2	0.00
17/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1839	2	1839	2	0.00
17/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1791	2	1791	2	0.00
17/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	409	0	409	0	2,200.00
17/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1300	1	1300	1	0.00
17/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1281	1	1281	1	0.00
17/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1318	1	1318	1	0.00
17/03/2015	R209 On 07-May-15			Bond Future	8.47	78.9507	8.4662	78.9507	17,748.00
17/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	4	0	0.00
17/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4423	4	4423	4	0.00
17/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	929	1	929	1	0.00
17/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4487	4	4487	4	0.00
17/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4358	4	4358	4	0.00
17/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	271	0	271	0	0.00
17/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10385	11	10385	11	0.00
17/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2294	2	2294	2	700.00
17/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	261	0	261	0	0.00
17/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	281	0	281	0	0.00
17/03/2015	R209 On 06-August-15			Bond Future	8.51	80.2301	8.5141	80.2301	100.00
17/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10160	10	10160	10	0.00
17/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4783	5	4783	5	0.00
17/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4837	5	4837	5	0.00
17/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4891	5	4891	5	0.00
17/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1082	1	1082	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
17/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	143	0	143	0	2,914.00
17/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1062	1	1062	1	0.00
17/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1103	1	1103	1	0.00
17/03/2015	R209 On 05-November-15			Bond Future	8.55	78.4141	8.5547	78.4141	0.00
17/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1402	1	1402	1	0.00
17/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1450	1	1450	1	0.00
17/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1426	1	1426	1	0.00
17/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6029	6	6029	6	0.00
17/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5967	6	5967	6	0.00
17/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6092	6	6092	6	0.00
17/03/2015	R210 On 07-May-15			Bond Future	175.00	174.6452	175.0035	174.6452	829.00
17/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2006	2	2006	2	0.00
17/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	1996	2	1996	2	0.00
17/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	1986	2	1986	2	0.00
17/03/2015	R210 On 06-August-15			Bond Future	177.85	177.4894	177.8509	177.4894	0.00
17/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1139	2	1139	2	0.00
17/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1159	2	1159	2	0.00
17/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1149	2	1149	2	0.00
17/03/2015	R211 On 07-May-15			Bond Future	131.35	131.3725	131.3481	131.3725	1,120.00
17/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3652	4	3652	4	0.00
17/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3662	4	3662	4	0.00
17/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3642	4	3642	4	0.00
17/03/2015	R211 On 06-August-15			Bond Future	131.87	131.8938	131.8670	131.8938	0.00
17/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	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
17/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3133	3	3133	3	0.00
17/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3123	3	3123	3	0.00
17/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3143	3	3143	3	0.00
17/03/2015	R212 On 07-May-15			Bond Future	137.66	137.6878	137.6630	137.6878	1,145.00
17/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3327	3	3327	3	0.00
17/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3347	3	3347	3	0.00
17/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3337	3	3337	3	0.00
17/03/2015	R212 On 06-August-15			Bond Future	138.13	138.1540	138.1267	138.1540	0.00
17/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2863	3	2863	3	0.00
17/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2873	3	2873	3	0.00
17/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2883	3	2883	3	0.00
17/03/2015	R213 On 07-May-15			Bond Future	8.35	89.3712	8.3480	89.3712	16,829.00
17/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3466	3	3466	3	0.00
17/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3527	3	3527	3	0.00
17/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3588	3	3588	3	0.00
17/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	407	0	407	0	0.00
17/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	392	0	392	0	0.00
17/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	421	0	421	0	0.00
17/03/2015	R213 On 06-August-15			Bond Future	8.40	90.8192	8.3988	90.8192	0.00
17/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2841	3	2841	3	0.00
17/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2885	3	2885	3	0.00
17/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2799	3	2799	3	0.00
17/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2052	2	2052	2	0.00
17/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2017	2	2017	2	0.00
17/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2087	2	2087	2	0.00
17/03/2015	R213 On 05-November-15			Bond Future	8.44	88.7823	8.4439	88.7823	0.00
17/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1051	1	1051	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
17/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1091	1	1091	1	0.00
17/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1071	1	1071	1	0.00
17/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6759	7	6759	7	0.00
17/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6630	7	6630	7	0.00
17/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6694	7	6694	7	0.00
17/03/2015	R214 On 07-May-15			Bond Future	8.48	80.4046	8.4841	80.4046	15,271.00
17/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5620	5	5620	5	0.00
17/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5690	5	5690	5	0.00
17/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5550	5	5550	5	0.00
17/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	181	0	181	0	0.00
17/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	174	0	174	0	0.00
17/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	188	0	188	0	0.00
17/03/2015	R214 On 06-August-15			Bond Future	8.53	81.7073	8.5291	81.7073	0.00
17/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3660	4	3660	4	0.00
17/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3710	4	3710	4	0.00
17/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3760	4	3760	4	0.00
17/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1886	2	1886	2	0.00
17/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1853	2	1853	2	0.00
17/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1821	2	1821	2	0.00
17/03/2015	R214 On 05-November-15			Bond Future	8.57	79.7723	8.5689	79.7723	0.00
17/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1533	1	1533	1	0.00
17/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1507	1	1507	1	0.00
17/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1481	1	1481	1	0.00
17/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6658	7	6658	7	0.00
17/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6590	7	6590	7	0.00
17/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6522	7	6522	7	0.00
17/03/2015	R214 On 04-February-16			Bond Future	8.60	81.1939	8.6023	81.1939	4,320.00
17/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1944	2	1944	2	0.00
17/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1972	2	1972	2	0.00
17/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1917	2	1917	2	0.00
17/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7233	7	7233	7	0.00
17/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7298	7	7298	7	0.00
17/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7365	8	7365	8	0.00
17/03/2015	R248 On 07-May-15			Bond Future	8.53	103.8415	8.5296	103.8415	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
17/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7546	7	7546	7	0.00
17/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7644	7	7644	7	0.00
17/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7448	7	7448	7	0.00
17/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 06-August-15			Bond Future	8.58	105.5239	8.5755	105.5239	745.00
17/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1795	2	1795	2	0.00
17/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2009	2	2009	2	0.00
17/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1902	2	1902	2	0.00
17/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 05-November-15			Bond Future	8.62	102.8451	8.6163	102.8451	0.00
17/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7307	8	7307	8	0.00
17/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7183	7	7183	7	0.00
17/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7060	7	7060	7	0.00