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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
20/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	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
20/03/2015	2025 On 07-May-15			Bond Future	118.63	118.6543	118.6332	118.6543	16.00
20/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2357	2	2357	2	0.00
20/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2377	2	2377	2	0.00
20/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2367	2	2367	2	0.00
20/03/2015	2025 On 06-August-15			Bond Future	119.39	119.4153	119.3920	119.4153	0.00
20/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1608	2	1608	2	0.00
20/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1618	2	1618	2	0.00
20/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1598	2	1598	2	0.00
20/03/2015	2030 On 07-May-15			Bond Future	8.20	100.5851	8.1967	100.5851	5,805.00
20/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4400	4	4400	4	0.00
20/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4557	5	4557	5	0.00
20/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4479	5	4479	5	0.00
20/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2030 On 06-August-15			Bond Future	8.25	98.2016	8.2505	98.2016	0.00
20/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4333	4	4333	4	0.00
20/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4159	4	4159	4	0.00
20/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4246	4	4246	4	0.00
20/03/2015	2032 On 07-May-15			Bond Future	8.33	100.2509	8.3303	100.2509	18.00
20/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1412	1	1412	1	0.00
20/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1587	2	1587	2	0.00
20/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1499	2	1499	2	0.00
20/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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20/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 06-August-15			Bond Future	8.38	101.8704	8.3823	101.8704	0.00
20/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1116	1	1116	1	0.00
20/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1030	1	1030	1	0.00
20/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	943	1	943	1	0.00
20/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 05-November-15			Bond Future	8.43	99.4040	8.4258	99.4040	0.00
20/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3809	4	3809	4	0.00
20/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3901	4	3901	4	0.00
20/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3717	4	3717	4	0.00
20/03/2015	2037 On 07-May-15			Bond Future	8.43	103.0823	8.4304	103.0823	32,365.00
20/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5333	5	5333	5	0.00
20/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5515	6	5515	6	0.00
20/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5424	5	5424	5	0.00
20/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 06-August-15			Bond Future	8.48	100.4885	8.4826	100.4885	1,954.00
20/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2573	3	2573	3	0.00
20/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2479	3	2479	3	0.00
20/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2667	3	2667	3	0.00
20/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 05-November-15			Bond Future	8.52	102.1563	8.5230	102.1563	0.00
20/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5293	5	5293	5	0.00

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20/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5398	5	5398	5	0.00
20/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5187	5	5187	5	0.00
20/03/2015	2038 On 07-May-15			Bond Future	128.13	128.3896	128.1347	128.3896	2,657.00
20/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1145	1	1145	1	0.00
20/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1125	1	1125	1	0.00
20/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1135	1	1135	1	0.00
20/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2038 On 06-August-15			Bond Future	128.90	129.1628	128.9019	129.1628	0.00
20/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	912	1	912	1	0.00
20/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	892	1	892	1	0.00
20/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	902	1	902	1	0.00
20/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 07-May-15			Bond Future	8.47	105.5398	8.4686	105.5398	9,494.00
20/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5573	6	5573	6	0.00
20/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5473	6	5473	6	0.00
20/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5673	6	5673	6	0.00
20/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 06-August-15			Bond Future	8.52	102.8604	8.5178	102.8604	0.00
20/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2368	2	2368	2	0.00
20/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2577	3	2577	3	0.00
20/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2472	3	2472	3	0.00
20/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 05-November-15			Bond Future	8.56	104.5676	8.5559	104.5676	0.00
20/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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20/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3387	3	3387	3	0.00
20/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3273	3	3273	3	0.00
20/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3501	3	3501	3	0.00
20/03/2015	2046 On 07-May-15			Bond Future	125.89	126.0501	125.8876	126.0501	5,889.00
20/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1112	1	1112	1	0.00
20/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1102	1	1102	1	0.00
20/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1122	1	1122	1	0.00
20/03/2015	2046 On 06-August-15			Bond Future	127.93	128.0969	127.9296	128.0969	0.00
20/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1060	1	1060	1	0.00
20/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1070	1	1070	1	0.00
20/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1080	1	1080	1	0.00
20/03/2015	2050 On 07-May-15			Bond Future	134.46	134.4837	134.4601	134.4837	2,753.00
20/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	530	1	530	1	0.00
20/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	540	1	540	1	0.00
20/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	550	1	550	1	0.00
20/03/2015	2050 On 06-August-15			Bond Future	135.18	135.2079	135.1819	135.2079	0.00
20/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1808	2	1808	2	0.00
20/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1818	2	1818	2	0.00
20/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1828	2	1828	2	0.00
20/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	AL12 On 07-May-15			Index Future	557.91	558.3470	557.9110	558.3470	0.00
20/03/2015	AL37 On 07-May-15			Index Future	458.51	458.7330	458.5100	458.7330	122.00
20/03/2015	AL37 On 06-August-15			Index Future	465.83	466.0640	465.8310	466.0640	0.00
20/03/2015	AL7T On 07-May-15			Index Future	546.19	546.3550	546.1860	546.3550	3.00
20/03/2015	AL7T On 06-August-15			Index Future	554.91	555.0870	554.9080	555.0870	0.00
20/03/2015	ALBI On 07-May-15			Index Future	498.93	499.1880	498.9300	499.1880	586.00
20/03/2015	ALBI On 06-August-15			Index Future	506.90	507.1660	506.8970	507.1660	10.00
20/03/2015	ALBI On 05-November-15			Index Future	515.39	515.6620	515.3930	515.6620	0.00
20/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2015	EL28 On 07-May-15			Bond Future	121.80	122.0951	121.8021	122.0951	0.00
20/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	3198	3	3198	3	0.00
20/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	3188	3	3188	3	0.00
20/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	3208	3	3208	3	0.00
20/03/2015	EL28 On 06-August-15			Bond Future	123.78	124.0778	123.7782	124.0778	0.00
20/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	1222	1	1222	1	0.00
20/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	1232	1	1232	1	0.00
20/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	1212	1	1212	1	0.00
20/03/2015	ES33 On 07-May-15			Bond Future	9.31	85.5521	9.3077	85.5521	6,576.00
20/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3363	4	3363	4	0.00
20/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3219	3	3219	3	0.00
20/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3291	3	3291	3	0.00
20/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 06-August-15			Bond Future	9.38	86.9339	9.3849	86.9339	0.00
20/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1602	2	1602	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
20/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1529	2	1529	2	0.00
20/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1675	2	1675	2	0.00
20/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 05-November-15			Bond Future	9.46	84.5876	9.4552	84.5876	0.00
20/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3500	3	3500	3	0.00
20/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3421	3	3421	3	0.00
20/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3580	3	3580	3	0.00
20/03/2015	GOVI On 07-May-15			GOVI	495.04	495.2680	495.0370	495.2680	485.00
20/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	450470	45	450470	45	0.00
20/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	450370	45	450370	45	0.00
20/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	450270	45	450270	45	0.00
20/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 06-August-15			GOVI	502.94	503.1830	502.9420	503.1830	29.00
20/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	29320	3	29320	3	0.00
20/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	29420	3	29420	3	0.00
20/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	29520	3	29520	3	0.00
20/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 05-November-15			GOVI	511.37	511.6120	511.3710	511.6120	0.00
20/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	186290	18	186290	18	0.00
20/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	186190	18	186190	18	0.00
20/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	186390	18	186390	18	0.00
20/03/2015	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
20/03/2015	IGOV On 07-May-15			Index Future	225.15	225.3000	225.1530	225.3000	1,013.00
20/03/2015	IGOV On 06-August-15			Index Future	228.77	228.9190	228.7670	228.9190	100.00
20/03/2015	IGOV On 05-November-15			Index Future	232.62	232.7720	232.6190	232.7720	0.00
20/03/2015	ILBI On 07-May-15			Index Future	609.53	609.9310	609.5320	609.9310	0.00
20/03/2015	ILBI On 06-August-15			Index Future	619.46	619.8690	619.4620	619.8690	159.00
20/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.14	93.8800	6.1400	93.8800	0.00
20/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8600	6.1600	93.8600	0.00
20/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.8000	6.2400	93.8000	5,000.00
20/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.28	93.7700	6.2800	93.7700	0.00
20/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.7000	6.3200	93.7000	0.00
20/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6800	6.4000	93.6800	0.00
20/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.64	93.4800	6.6400	93.4800	0.00
20/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.3100	6.8100	93.3100	0.00
20/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.00	93.1200	7.0000	93.1200	0.00
20/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.14	92.9700	7.1400	92.9700	0.00
20/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.8200	7.2900	92.8200	0.00
20/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.6800	7.4400	92.6800	0.00
20/03/2015	R023 On 07-May-15			Bond Future	7.56	102.6857	7.5643	102.6857	15,224.00
20/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3395	3	3395	3	0.00
20/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3447	4	3447	4	0.00
20/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3499	4	3499	4	0.00
20/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	90	0	90	0	0.00
20/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	95	0	95	0	0.00
20/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	86	0	86	0	0.00
20/03/2015	R023 On 06-August-15			Bond Future	7.61	104.3444	7.6110	104.3444	0.00
20/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3938	4	3938	4	0.00
20/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7935	8	7935	8	0.00
20/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3983	4	3983	4	0.00
20/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4027	4	4027	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	436	0	436	0	0.00
20/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	416	0	416	0	0.00
20/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	426	0	426	0	0.00
20/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	42	0	42	0	911.00
20/03/2015	R186 On 07-May-15			Bond Future	7.80	124.4491	7.8002	124.4491	37,393.00
20/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4058	4	4058	4	0.00
20/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	315	0	315	0	0.00
20/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	192	0	192	0	0.00
20/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	492	1	492	1	0.00
20/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	396	0	396	0	0.00
20/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1439	1	1439	1	0.00
20/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2445	2	2445	2	0.00
20/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3988	4	3988	4	0.00
20/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2742	3	2742	3	0.00
20/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3053	3	3053	3	0.00
20/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4128	4	4128	4	0.00
20/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4585	5	4585	5	0.00
20/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	286	0	286	0	0.00
20/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3813	4	3813	4	4,229.00
20/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	274	0	274	0	0.00
20/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1440	1	1440	1	300.00
20/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3449	3	3449	3	4,229.00
20/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	749	1	749	1	4,229.00
20/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	298	0	298	0	0.00
20/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	627	1	627	1	4,229.00
20/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	520	1	520	1	4,229.00
20/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3103	3	3103	3	4,229.00
20/03/2015	R186 On 06-August-15			Bond Future	7.85	121.1620	7.8482	121.1620	640.00
20/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3064	3	3064	3	0.00
20/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2032	2	2032	2	1,000.00
20/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3112	3	3112	3	0.00
20/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3161	3	3161	3	0.00
20/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8659	9	8659	9	0.00
20/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1881	2	1881	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
20/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2861	3	2861	3	0.00
20/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1813	2	1813	2	0.00
20/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	252	0	252	0	5,350.00
20/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1847	2	1847	2	0.00
20/03/2015	R186 On 05-November-15			Bond Future	7.89	123.1723	7.8850	123.1723	0.00
20/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4756	5	4756	5	0.00
20/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4861	5	4861	5	0.00
20/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4808	5	4808	5	0.00
20/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9267	9	9267	9	0.00
20/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1853	2	1853	2	0.00
20/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	544	1	544	1	2,600.00
20/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1880	2	1880	2	0.00
20/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1825	2	1825	2	0.00
20/03/2015	R186 On 04-February-16			Bond Future	7.91	120.0617	7.9096	120.0617	5,592.00
20/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2159	2	2159	2	0.00
20/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2129	2	2129	2	0.00
20/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2099	2	2099	2	0.00
20/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5505	6	5505	6	0.00
20/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5451	5	5451	5	0.00
20/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5559	6	5559	6	0.00
20/03/2015	R197 On 07-May-15			Bond Future	287.11	287.1619	287.1107	287.1619	1,044.00
20/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6899	7	6899	7	0.00
20/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6889	7	6889	7	0.00
20/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6879	7	6879	7	0.00
20/03/2015	R197 On 06-August-15			Bond Future	285.72	285.7727	285.7164	285.7727	0.00
20/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2284	2	2284	2	0.00
20/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2294	2	2294	2	0.00
20/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2274	2	2274	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
20/03/2015	R202 On 07-May-15			Bond Future	237.40	237.4392	237.3966	237.4392	51,206.00
20/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1093	1	1093	1	0.00
20/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1103	1	1103	1	0.00
20/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1113	1	1113	1	0.00
20/03/2015	R202 On 06-August-15			Bond Future	238.03	238.0802	238.0333	238.0802	0.00
20/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1957	2	1957	2	0.00
20/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1967	2	1967	2	0.00
20/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1977	2	1977	2	0.00
20/03/2015	R203 On 07-May-15			Bond Future	6.82	104.3435	6.8201	104.3435	7,710.00
20/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	959	1	959	1	0.00
20/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	997	1	997	1	0.00
20/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	978	1	978	1	0.00
20/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	48	0	48	0	0.00
20/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	51	0	51	0	0.00
20/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	46	0	46	0	0.00
20/03/2015	R203 On 06-August-15			Bond Future	6.86	106.0290	6.8610	106.0290	0.00
20/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	387	0	387	0	0.00
20/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	404	0	404	0	0.00
20/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	395	0	395	0	0.00
20/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	613	1	613	1	0.00
20/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	624	1	624	1	0.00
20/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	602	1	602	1	0.00
20/03/2015	R203 On 05-November-15			Bond Future	6.87	103.6205	6.8700	103.6205	0.00
20/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	92	0	92	0	0.00
20/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	95	0	95	0	0.00
20/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	97	0	97	0	0.00
20/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1619	2	1619	2	0.00
20/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1604	2	1604	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
20/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1634	2	1634	2	0.00
20/03/2015	R204 On 07-May-15			Bond Future	7.09	105.9817	7.0886	105.9817	12,556.00
20/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1365	1	1365	1	0.00
20/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1392	1	1392	1	0.00
20/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1419	1	1419	1	0.00
20/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	93	0	93	0	0.00
20/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	89	0	89	0	0.00
20/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	84	0	84	0	0.00
20/03/2015	R204 On 06-August-15			Bond Future	7.14	103.6576	7.1429	103.6576	100.00
20/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3732	4	3732	4	0.00
20/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1976	2	1976	2	0.00
20/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2024	2	2024	2	0.00
20/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2000	2	2000	2	0.00
20/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	32	0	32	0	699.00
20/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	206	0	206	0	0.00
20/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	212	0	212	0	0.00
20/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	201	0	201	0	0.00
20/03/2015	R204 On 05-November-15			Bond Future	7.17	105.3773	7.1730	105.3773	0.00
20/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	164	0	164	0	0.00
20/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	168	0	168	0	0.00
20/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	160	0	160	0	0.00
20/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2751	3	2751	3	0.00
20/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2776	3	2776	3	0.00
20/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2800	3	2800	3	0.00
20/03/2015	R207 On 07-May-15			Bond Future	7.24	102.4177	7.2420	102.4177	34,749.00
20/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3853	4	3853	4	0.00
20/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1968	2	1968	2	66.00
20/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3816	4	3816	4	0.00
20/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3890	4	3890	4	0.00
20/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
20/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	82	0	82	0	0.00
20/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
20/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
20/03/2015	R207 On 06-August-15			Bond Future	7.30	100.4295	7.2967	100.4295	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
20/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2041	2	2041	2	0.00
20/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2096	2	2096	2	0.00
20/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2068	2	2068	2	0.00
20/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1342	1	1342	1	70.00
20/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	408	0	408	0	0.00
20/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	390	0	390	0	0.00
20/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	737	1	737	1	0.00
20/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	399	0	399	0	0.00
20/03/2015	R207 On 05-November-15			Bond Future	7.33	102.0958	7.3273	102.0958	0.00
20/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2137	2	2137	2	0.00
20/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2186	2	2186	2	0.00
20/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2162	2	2162	2	0.00
20/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1456	1	1456	1	53.00
20/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	689	1	689	1	0.00
20/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	678	1	678	1	0.00
20/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	668	1	668	1	0.00
20/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1093	1	1093	1	0.00
20/03/2015	R207 On 04-February-16			Bond Future	7.34	100.2678	7.3350	100.2678	0.00
20/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1313	1	1313	1	43.00
20/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1706	2	1706	2	0.00
20/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1744	2	1744	2	0.00
20/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1725	2	1725	2	0.00
20/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1173	1	1173	1	0.00
20/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1159	1	1159	1	0.00
20/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1532	2	1532	2	0.00
20/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1187	1	1187	1	0.00
20/03/2015	R208 On 07-May-15			Bond Future	7.36	97.9788	7.3561	97.9788	60,821.00
20/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2932	3	2932	3	0.00
20/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3016	3	3016	3	0.00
20/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2974	3	2974	3	0.00
20/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	49	0	49	0	0.00
20/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	47	0	47	0	0.00
20/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	52	0	52	0	0.00
20/03/2015	R208 On 06-August-15			Bond Future	7.40	99.5615	7.4040	99.5615	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
20/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2959	3	2959	3	0.00
20/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2925	3	2925	3	0.00
20/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6226	6	6226	6	0.00
20/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2994	3	2994	3	0.00
20/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	346	0	346	0	0.00
20/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	337	0	337	0	0.00
20/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	31	0	31	0	198.00
20/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	354	0	354	0	0.00
20/03/2015	R208 On 05-November-15			Bond Future	7.44	97.8124	7.4369	97.8124	0.00
20/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4629	5	4629	5	0.00
20/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2295	2	2295	2	0.00
20/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2322	2	2322	2	0.00
20/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2268	2	2268	2	0.00
20/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	272	0	272	0	2,200.00
20/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	961	1	961	1	0.00
20/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	947	1	947	1	0.00
20/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	977	1	977	1	0.00
20/03/2015	R209 On 07-May-15			Bond Future	8.37	79.9696	8.3718	79.9696	21,498.00
20/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	6	0	6	0	0.00
20/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5085	5	5085	5	0.00
20/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1194	1	1194	1	0.00
20/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5152	5	5152	5	0.00
20/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5017	5	5017	5	0.00
20/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	161	0	161	0	0.00
20/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9615	10	9615	10	0.00
20/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1788	2	1788	2	700.00
20/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	155	0	155	0	0.00
20/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	168	0	168	0	0.00
20/03/2015	R209 On 06-August-15			Bond Future	8.42	81.2613	8.4176	81.2613	0.00
20/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10898	11	10898	11	0.00
20/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5343	5	5343	5	0.00
20/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5400	5	5400	5	0.00
20/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5457	5	5457	5	0.00
20/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	865	1	865	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
20/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	101	0	101	0	2,914.00
20/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	847	1	847	1	0.00
20/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	882	1	882	1	0.00
20/03/2015	R209 On 05-November-15			Bond Future	8.46	79.4607	8.4560	79.4607	0.00
20/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1651	2	1651	2	0.00
20/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1705	2	1705	2	0.00
20/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1678	2	1678	2	0.00
20/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5490	5	5490	5	0.00
20/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5431	5	5431	5	0.00
20/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5550	6	5550	6	0.00
20/03/2015	R210 On 07-May-15			Bond Future	174.07	174.4859	174.0667	174.4859	829.00
20/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2943	3	2943	3	0.00
20/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2933	3	2933	3	0.00
20/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2923	3	2923	3	0.00
20/03/2015	R210 On 06-August-15			Bond Future	176.89	177.3190	176.8902	177.3190	0.00
20/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	2100	2	2100	2	0.00
20/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	2120	2	2120	2	0.00
20/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	2110	2	2110	2	0.00
20/03/2015	R211 On 07-May-15			Bond Future	131.23	131.2516	131.2273	131.2516	1,120.00
20/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3773	4	3773	4	0.00
20/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3783	4	3783	4	0.00
20/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3763	4	3763	4	0.00
20/03/2015	R211 On 06-August-15			Bond Future	131.74	131.7647	131.7380	131.7647	0.00
20/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	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
20/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3262	3	3262	3	0.00
20/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3252	3	3252	3	0.00
20/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3272	3	3272	3	0.00
20/03/2015	R212 On 07-May-15			Bond Future	137.54	137.5644	137.5396	137.5644	1,145.00
20/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3450	3	3450	3	0.00
20/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3470	3	3470	3	0.00
20/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3460	3	3460	3	0.00
20/03/2015	R212 On 06-August-15			Bond Future	137.99	138.0221	137.9948	138.0221	0.00
20/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2995	3	2995	3	0.00
20/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3005	3	3005	3	0.00
20/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3015	3	3015	3	0.00
20/03/2015	R213 On 07-May-15			Bond Future	8.25	90.5336	8.2484	90.5336	16,829.00
20/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4097	4	4097	4	0.00
20/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4163	4	4163	4	0.00
20/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4228	4	4228	4	0.00
20/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	245	0	245	0	0.00
20/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	235	0	235	0	0.00
20/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	255	0	255	0	0.00
20/03/2015	R213 On 06-August-15			Bond Future	8.30	91.9959	8.2968	91.9959	0.00
20/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3280	3	3280	3	0.00
20/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3327	3	3327	3	0.00
20/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3233	3	3233	3	0.00
20/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1684	2	1684	2	0.00
20/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1653	2	1653	2	0.00
20/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1715	2	1715	2	0.00
20/03/2015	R213 On 05-November-15			Bond Future	8.34	89.9766	8.3392	89.9766	0.00
20/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1234	1	1234	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
20/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1280	1	1280	1	0.00
20/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1257	1	1257	1	0.00
20/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6125	6	6125	6	0.00
20/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6001	6	6001	6	0.00
20/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6063	6	6063	6	0.00
20/03/2015	R214 On 07-May-15			Bond Future	8.40	81.4434	8.4003	81.4434	15,371.00
20/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6277	6	6277	6	0.00
20/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6349	6	6349	6	0.00
20/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6205	6	6205	6	0.00
20/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	108	0	108	0	0.00
20/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	103	0	103	0	0.00
20/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	113	0	113	0	0.00
20/03/2015	R214 On 06-August-15			Bond Future	8.44	82.7590	8.4435	82.7590	0.00
20/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4134	4	4134	4	0.00
20/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4188	4	4188	4	0.00
20/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4242	4	4242	4	0.00
20/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1622	2	1622	2	0.00
20/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1592	2	1592	2	0.00
20/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1564	2	1564	2	0.00
20/03/2015	R214 On 05-November-15			Bond Future	8.48	80.8397	8.4815	80.8397	0.00
20/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1772	2	1772	2	0.00
20/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1743	2	1743	2	0.00
20/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1714	2	1714	2	0.00
20/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6142	6	6142	6	0.00
20/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6077	6	6077	6	0.00
20/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6012	6	6012	6	0.00
20/03/2015	R214 On 04-February-16			Bond Future	8.51	82.2766	8.5129	82.2766	4,320.00
20/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2208	2	2208	2	0.00
20/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2238	2	2238	2	0.00
20/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2177	2	2177	2	0.00
20/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6739	7	6739	7	0.00
20/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6802	7	6802	7	0.00
20/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6866	7	6866	7	0.00
20/03/2015	R248 On 07-May-15			Bond Future	8.45	105.1879	8.4457	105.1879	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
20/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8493	9	8493	9	0.00
20/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8591	9	8591	9	0.00
20/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8395	9	8395	9	0.00
20/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 06-August-15			Bond Future	8.49	106.8871	8.4899	106.8871	745.00
20/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2752	3	2752	3	0.00
20/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2967	3	2967	3	0.00
20/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2860	3	2860	3	0.00
20/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 05-November-15			Bond Future	8.53	104.2285	8.5287	104.2285	0.00
20/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6336	6	6336	6	0.00
20/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6212	6	6212	6	0.00
20/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6089	6	6089	6	0.00