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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
23/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	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
23/03/2015	2025 On 07-May-15			Bond Future	118.61	118.6332	118.6120	118.6332	16.00
23/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2378	2	2378	2	0.00
23/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2398	2	2398	2	0.00
23/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2388	2	2388	2	0.00
23/03/2015	2025 On 06-August-15			Bond Future	119.37	119.3920	119.3680	119.3920	0.00
23/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1632	2	1632	2	0.00
23/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1642	2	1642	2	0.00
23/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1622	2	1622	2	0.00
23/03/2015	2030 On 07-May-15			Bond Future	8.11	100.5479	8.1148	100.5479	5,805.00
23/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	5089	4	5089	4	0.00
23/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	5246	5	5246	5	0.00
23/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	5167	4	5167	4	0.00
23/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2030 On 06-August-15			Bond Future	8.17	98.1624	8.1662	98.1624	0.00
23/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	3636	4	3636	4	0.00
23/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	3461	4	3461	4	0.00
23/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	3548	4	3548	4	0.00
23/03/2015	2032 On 07-May-15			Bond Future	8.25	100.2111	8.2484	100.2111	18.00
23/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	2147	1	2147	1	0.00
23/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	2322	2	2322	2	0.00
23/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	2234	1	2234	1	0.00
23/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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23/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 06-August-15			Bond Future	8.30	101.8286	8.2982	101.8286	0.00
23/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1861	1	1861	1	0.00
23/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1774	1	1774	1	0.00
23/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1688	1	1688	1	0.00
23/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 05-November-15			Bond Future	8.34	99.3623	8.3394	99.3623	0.00
23/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3052	4	3052	4	0.00
23/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3144	4	3144	4	0.00
23/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	2960	4	2960	4	0.00
23/03/2015	2037 On 07-May-15			Bond Future	8.35	103.0379	8.3486	103.0379	32,365.00
23/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	6151	5	6151	5	0.00
23/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	6334	6	6334	6	0.00
23/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	6243	5	6243	5	0.00
23/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 06-August-15			Bond Future	8.40	100.4422	8.3987	100.4422	1,954.00
23/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	3403	3	3403	3	0.00
23/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	3308	2	3308	2	0.00
23/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	3497	3	3497	3	0.00
23/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 05-November-15			Bond Future	8.44	102.1100	8.4369	102.1100	0.00
23/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	4450	5	4450	5	0.00

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23/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	4555	5	4555	5	0.00
23/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	4345	5	4345	5	0.00
23/03/2015	2038 On 07-May-15			Bond Future	128.11	128.1347	128.1117	128.1347	2,657.00
23/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1122	1	1122	1	0.00
23/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1102	1	1102	1	0.00
23/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1112	1	1112	1	0.00
23/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2038 On 06-August-15			Bond Future	128.88	128.9019	128.8759	128.9019	0.00
23/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	886	1	886	1	0.00
23/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	866	1	866	1	0.00
23/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	876	1	876	1	0.00
23/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 07-May-15			Bond Future	8.39	105.4345	8.3920	105.4345	9,494.00
23/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	6421	6	6421	6	0.00
23/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	6321	5	6321	5	0.00
23/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	6521	6	6521	6	0.00
23/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 06-August-15			Bond Future	8.44	102.7521	8.4393	102.7521	0.00
23/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	3228	2	3228	2	0.00
23/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	3436	3	3436	3	0.00
23/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	3332	2	3332	2	0.00
23/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 05-November-15			Bond Future	8.48	104.4583	8.4754	104.4583	0.00
23/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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23/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	2513	3	2513	3	0.00
23/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	2400	3	2400	3	0.00
23/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	2627	4	2627	4	0.00
23/03/2015	2046 On 07-May-15			Bond Future	125.87	125.8876	125.8653	125.8876	5,889.00
23/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1135	1	1135	1	0.00
23/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1125	1	1125	1	0.00
23/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1145	1	1145	1	0.00
23/03/2015	2046 On 06-August-15			Bond Future	127.90	127.9296	127.9046	127.9296	0.00
23/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1085	1	1085	1	0.00
23/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1095	1	1095	1	0.00
23/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1105	1	1105	1	0.00
23/03/2015	2050 On 07-May-15			Bond Future	134.44	134.4601	134.4369	134.4601	2,753.00
23/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	553	1	553	1	0.00
23/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	563	1	563	1	0.00
23/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	573	1	573	1	0.00
23/03/2015	2050 On 06-August-15			Bond Future	135.16	135.1819	135.1553	135.1819	0.00
23/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1835	2	1835	2	0.00
23/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1845	2	1845	2	0.00
23/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1855	2	1855	2	0.00
23/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	AL12 On 07-May-15			Index Future	557.63	557.9110	557.6330	557.9110	0.00
23/03/2015	AL37 On 07-May-15			Index Future	458.28	458.5100	458.2810	458.5100	122.00
23/03/2015	AL37 On 06-August-15			Index Future	465.59	465.8310	465.5860	465.8310	0.00
23/03/2015	AL7T On 07-May-15			Index Future	545.91	546.1860	545.9140	546.1860	3.00
23/03/2015	AL7T On 06-August-15			Index Future	554.62	554.9080	554.6160	554.9080	0.00
23/03/2015	ALBI On 07-May-15			Index Future	498.68	498.9300	498.6810	498.9300	586.00
23/03/2015	ALBI On 06-August-15			Index Future	506.63	506.8970	506.6300	506.8970	10.00
23/03/2015	ALBI On 05-November-15			Index Future	515.12	515.3930	515.1150	515.3930	0.00
23/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2015	EL28 On 07-May-15			Bond Future	121.92	121.8021	121.9178	121.8021	0.00
23/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	3082	3	3082	3	0.00
23/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	3072	3	3072	3	0.00
23/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	3092	3	3092	3	0.00
23/03/2015	EL28 On 06-August-15			Bond Future	123.89	123.7782	123.8931	123.7782	0.00
23/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	1107	1	1107	1	0.00
23/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	1117	1	1117	1	0.00
23/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	1097	1	1097	1	0.00
23/03/2015	ES33 On 07-May-15			Bond Future	9.23	85.4027	9.2307	85.4027	6,576.00
23/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3957	3	3957	3	0.00
23/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3813	3	3813	3	0.00
23/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3885	3	3885	3	0.00
23/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 06-August-15			Bond Future	9.31	86.7811	9.3057	86.7811	0.00
23/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2204	2	2204	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
23/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2130	2	2130	2	0.00
23/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2277	2	2277	2	0.00
23/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 05-November-15			Bond Future	9.37	84.4329	9.3737	84.4329	0.00
23/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2889	4	2889	4	0.00
23/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2810	3	2810	3	0.00
23/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2968	4	2968	4	0.00
23/03/2015	GOVI On 07-May-15			GOVI	494.79	495.0370	494.7900	495.0370	488.00
23/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	448000	45	448000	45	0.00
23/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	447900	45	447900	45	0.00
23/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	447800	45	447800	45	0.00
23/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 06-August-15			GOVI	502.68	502.9420	502.6770	502.9420	29.00
23/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	26670	3	26670	3	0.00
23/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	26770	3	26770	3	0.00
23/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	26870	3	26870	3	0.00
23/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 05-November-15			GOVI	511.10	511.3710	511.0960	511.3710	0.00
23/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	189040	19	189040	19	0.00
23/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	188940	19	188940	19	0.00
23/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	189140	19	189140	19	0.00
23/03/2015	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
23/03/2015	IGOV On 07-May-15			Index Future	225.04	225.1530	225.0400	225.1530	1,013.00
23/03/2015	IGOV On 06-August-15			Index Future	228.65	228.7670	228.6460	228.7670	100.00
23/03/2015	IGOV On 05-November-15			Index Future	232.49	232.6190	232.4940	232.6190	0.00
23/03/2015	ILBI On 07-May-15			Index Future	609.43	609.5320	609.4270	609.5320	0.00
23/03/2015	ILBI On 06-August-15			Index Future	619.35	619.4620	619.3470	619.4620	159.00
23/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
23/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8400	6.1500	93.8400	0.00
23/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7600	6.2100	93.7600	5,000.00
23/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7200	6.2400	93.7200	0.00
23/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
23/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6000	6.3300	93.6000	0.00
23/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.57	93.3600	6.5700	93.3600	0.00
23/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.1900	6.7100	93.1900	0.00
23/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.0000	6.8900	93.0000	0.00
23/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.8600	7.0500	92.8600	0.00
23/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.19	92.7100	7.1900	92.7100	0.00
23/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.32	92.5600	7.3200	92.5600	0.00
23/03/2015	R023 On 07-May-15			Bond Future	7.47	102.5993	7.4667	102.5993	15,224.00
23/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3922	3	3922	3	0.00
23/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3976	3	3976	3	0.00
23/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	4029	3	4029	3	0.00
23/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	45	0	45	0	0.00
23/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	48	0	48	0	0.00
23/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	43	0	43	0	0.00
23/03/2015	R023 On 06-August-15			Bond Future	7.51	104.2553	7.5094	104.2553	0.00
23/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4410	4	4410	4	0.00
23/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8502	8	8502	8	0.00
23/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4456	4	4456	4	0.00
23/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4503	4	4503	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
23/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	326	0	326	0	0.00
23/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	310	0	310	0	0.00
23/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	318	0	318	0	0.00
23/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	27	0	27	0	911.00
23/03/2015	R186 On 07-May-15			Bond Future	7.80	124.4543	7.7970	124.4543	37,543.00
23/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4055	4	4055	4	0.00
23/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	292	0	292	0	0.00
23/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	174	0	174	0	0.00
23/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	464	0	464	0	0.00
23/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	370	0	370	0	0.00
23/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1407	1	1407	1	0.00
23/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2423	2	2423	2	0.00
23/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3984	4	3984	4	0.00
23/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2723	3	2723	3	0.00
23/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3038	3	3038	3	0.00
23/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4126	4	4126	4	0.00
23/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4540	5	4540	5	0.00
23/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	256	0	256	0	0.00
23/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3762	4	3762	4	4,229.00
23/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	244	0	244	0	0.00
23/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1381	1	1381	1	300.00
23/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3396	3	3396	3	4,229.00
23/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	700	1	700	1	4,229.00
23/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	267	0	267	0	0.00
23/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	581	1	581	1	4,229.00
23/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	478	1	478	1	4,229.00
23/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3047	3	3047	3	4,229.00
23/03/2015	R186 On 06-August-15			Bond Future	7.85	121.1656	7.8452	121.1656	340.00
23/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3053	3	3053	3	0.00
23/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2018	2	2018	2	1,000.00
23/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3101	3	3101	3	0.00
23/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3151	3	3151	3	0.00
23/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8671	9	8671	9	0.00
23/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1845	2	1845	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
23/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2821	3	2821	3	0.00
23/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1777	2	1777	2	0.00
23/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	240	0	240	0	5,350.00
23/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1811	2	1811	2	0.00
23/03/2015	R186 On 05-November-15			Bond Future	7.88	123.1770	7.8820	123.1770	0.00
23/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4753	5	4753	5	0.00
23/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4858	5	4858	5	0.00
23/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4806	5	4806	5	0.00
23/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9277	9	9277	9	0.00
23/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1825	2	1825	2	0.00
23/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	529	1	529	1	2,600.00
23/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1853	2	1853	2	0.00
23/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1798	2	1798	2	0.00
23/03/2015	R186 On 04-February-16			Bond Future	7.91	120.0639	7.9068	120.0639	5,592.00
23/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2152	2	2152	2	0.00
23/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2122	2	2122	2	0.00
23/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2092	2	2092	2	0.00
23/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5475	6	5475	6	0.00
23/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5421	5	5421	5	0.00
23/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5529	6	5529	6	0.00
23/03/2015	R197 On 07-May-15			Bond Future	287.26	287.1107	287.2638	287.1107	1,044.00
23/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6746	7	6746	7	0.00
23/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6736	7	6736	7	0.00
23/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6726	7	6726	7	0.00
23/03/2015	R197 On 06-August-15			Bond Future	285.87	285.7164	285.8661	285.7164	0.00
23/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2134	2	2134	2	0.00
23/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2144	2	2144	2	0.00
23/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2124	2	2124	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
23/03/2015	R202 On 07-May-15			Bond Future	237.18	237.3966	237.1842	237.3966	51,206.00
23/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1306	1	1306	1	0.00
23/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1316	1	1316	1	0.00
23/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1326	1	1326	1	0.00
23/03/2015	R202 On 06-August-15			Bond Future	237.81	238.0333	237.8122	238.0333	0.00
23/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	2178	2	2178	2	0.00
23/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	2188	2	2188	2	0.00
23/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	2198	2	2198	2	0.00
23/03/2015	R203 On 07-May-15			Bond Future	6.71	104.3333	6.7082	104.3333	7,710.00
23/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1175	1	1175	1	0.00
23/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1215	1	1215	1	0.00
23/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1195	1	1195	1	0.00
23/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	22	0	22	0	0.00
23/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	23	0	23	0	0.00
23/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	21	0	21	0	0.00
23/03/2015	R203 On 06-August-15			Bond Future	6.74	106.0173	6.7355	106.0173	0.00
23/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	496	0	496	0	0.00
23/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	516	0	516	0	0.00
23/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	506	0	506	0	0.00
23/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	478	1	478	1	0.00
23/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	487	1	487	1	0.00
23/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	468	1	468	1	0.00
23/03/2015	R203 On 05-November-15			Bond Future	6.73	103.6095	6.7267	103.6095	0.00
23/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	129	0	129	0	0.00
23/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	132	0	132	0	0.00
23/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	135	0	135	0	0.00
23/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1407	2	1407	2	0.00
23/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1392	2	1392	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
23/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1421	2	1421	2	0.00
23/03/2015	R204 On 07-May-15			Bond Future	6.98	105.9674	6.9785	105.9674	12,556.00
23/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1670	1	1670	1	0.00
23/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1699	1	1699	1	0.00
23/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1728	1	1728	1	0.00
23/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	46	0	46	0	0.00
23/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	43	0	43	0	0.00
23/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	41	0	41	0	0.00
23/03/2015	R204 On 06-August-15			Bond Future	7.02	103.6417	7.0240	103.6417	100.00
23/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4075	4	4075	4	0.00
23/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2268	2	2268	2	0.00
23/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2319	2	2319	2	0.00
23/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2293	2	2293	2	0.00
23/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	19	0	19	0	699.00
23/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	144	0	144	0	0.00
23/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	148	0	148	0	0.00
23/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	140	0	140	0	0.00
23/03/2015	R204 On 05-November-15			Bond Future	7.04	105.3620	7.0436	105.3620	0.00
23/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	217	0	217	0	0.00
23/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	221	0	221	0	0.00
23/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	212	0	212	0	0.00
23/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2443	3	2443	3	0.00
23/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2467	3	2467	3	0.00
23/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2491	3	2491	3	0.00
23/03/2015	R207 On 07-May-15			Bond Future	7.14	102.3598	7.1431	102.3598	34,749.00
23/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4238	4	4238	4	0.00
23/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2316	2	2316	2	66.00
23/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4201	4	4201	4	0.00
23/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4276	4	4276	4	0.00
23/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
23/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	41	0	41	0	0.00
23/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
23/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
23/03/2015	R207 On 06-August-15			Bond Future	7.19	100.3693	7.1917	100.3693	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
23/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2333	2	2333	2	0.00
23/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2391	2	2391	2	0.00
23/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2362	2	2362	2	0.00
23/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1578	1	1578	1	70.00
23/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	308	0	308	0	0.00
23/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	293	0	293	0	0.00
23/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	581	1	581	1	0.00
23/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	300	0	300	0	0.00
23/03/2015	R207 On 05-November-15			Bond Future	7.22	102.0356	7.2153	102.0356	0.00
23/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2409	2	2409	2	0.00
23/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2460	2	2460	2	0.00
23/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2434	2	2434	2	0.00
23/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1677	1	1677	1	53.00
23/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	563	1	563	1	0.00
23/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	554	1	554	1	0.00
23/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	544	1	544	1	0.00
23/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	917	1	917	1	0.00
23/03/2015	R207 On 04-February-16			Bond Future	7.22	100.2044	7.2155	100.2044	0.00
23/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1510	1	1510	1	43.00
23/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1935	2	1935	2	0.00
23/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1976	2	1976	2	0.00
23/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1956	2	1956	2	0.00
23/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1001	1	1001	1	0.00
23/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	989	1	989	1	0.00
23/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1326	2	1326	2	0.00
23/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1014	1	1014	1	0.00
23/03/2015	R208 On 07-May-15			Bond Future	7.26	97.9104	7.2579	97.9104	60,821.00
23/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3361	3	3361	3	0.00
23/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3447	3	3447	3	0.00
23/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3404	3	3404	3	0.00
23/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	23	0	23	0	0.00
23/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	22	0	22	0	0.00
23/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	25	0	25	0	0.00
23/03/2015	R208 On 06-August-15			Bond Future	7.30	99.4907	7.3009	99.4907	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
23/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3331	3	3331	3	0.00
23/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3294	3	3294	3	0.00
23/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6676	6	6676	6	0.00
23/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3368	3	3368	3	0.00
23/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	256	0	256	0	0.00
23/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	250	0	250	0	0.00
23/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	20	0	20	0	198.00
23/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	263	0	263	0	0.00
23/03/2015	R208 On 05-November-15			Bond Future	7.33	97.7413	7.3283	97.7413	0.00
23/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	5036	5	5036	5	0.00
23/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2597	2	2597	2	0.00
23/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2626	2	2626	2	0.00
23/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2568	2	2568	2	0.00
23/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	211	0	211	0	2,200.00
23/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	796	1	796	1	0.00
23/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	783	1	783	1	0.00
23/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	809	1	809	1	0.00
23/03/2015	R209 On 07-May-15			Bond Future	8.30	79.9324	8.2952	79.9324	21,968.00
23/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	8	0	8	0	0.00
23/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5655	5	5655	5	0.00
23/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1451	1	1451	1	0.00
23/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5725	5	5725	5	0.00
23/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5585	5	5585	5	0.00
23/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	98	0	98	0	0.00
23/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	8984	10	8984	10	0.00
23/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1411	2	1411	2	700.00
23/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	93	0	93	0	0.00
23/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	102	0	102	0	0.00
23/03/2015	R209 On 06-August-15			Bond Future	8.34	81.2226	8.3392	81.2226	0.00
23/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11514	11	11514	11	0.00
23/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5829	5	5829	5	0.00
23/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5889	5	5889	5	0.00
23/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5948	5	5948	5	0.00
23/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	711	1	711	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
23/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	75	0	75	0	2,914.00
23/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	696	1	696	1	0.00
23/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	726	1	726	1	0.00
23/03/2015	R209 On 05-November-15			Bond Future	8.38	79.4219	8.3756	79.4219	0.00
23/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1859	2	1859	2	0.00
23/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1918	2	1918	2	0.00
23/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1888	2	1888	2	0.00
23/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5048	5	5048	5	0.00
23/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	4992	5	4992	5	0.00
23/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5105	6	5105	6	0.00
23/03/2015	R210 On 07-May-15			Bond Future	174.23	174.0667	174.2295	174.0667	829.00
23/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2780	3	2780	3	0.00
23/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2770	3	2770	3	0.00
23/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2760	3	2760	3	0.00
23/03/2015	R210 On 06-August-15			Bond Future	177.05	176.8902	177.0522	176.8902	0.00
23/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1938	2	1938	2	0.00
23/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1958	2	1958	2	0.00
23/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1948	2	1948	2	0.00
23/03/2015	R211 On 07-May-15			Bond Future	131.20	131.2273	131.2030	131.2273	1,120.00
23/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3797	4	3797	4	0.00
23/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3807	4	3807	4	0.00
23/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3787	4	3787	4	0.00
23/03/2015	R211 On 06-August-15			Bond Future	131.71	131.7380	131.7106	131.7380	0.00
23/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	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
23/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3289	3	3289	3	0.00
23/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3279	3	3279	3	0.00
23/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3299	3	3299	3	0.00
23/03/2015	R212 On 07-May-15			Bond Future	137.51	137.5396	137.5148	137.5396	1,145.00
23/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3475	3	3475	3	0.00
23/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3495	3	3495	3	0.00
23/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3485	3	3485	3	0.00
23/03/2015	R212 On 06-August-15			Bond Future	137.97	137.9948	137.9667	137.9948	0.00
23/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3023	3	3023	3	0.00
23/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3033	3	3033	3	0.00
23/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3043	3	3043	3	0.00
23/03/2015	R213 On 07-May-15			Bond Future	8.17	90.4562	8.1667	90.4562	16,829.00
23/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4662	4	4662	4	0.00
23/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4731	4	4731	4	0.00
23/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4800	4	4800	4	0.00
23/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	150	0	150	0	0.00
23/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	144	0	144	0	0.00
23/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	157	0	157	0	0.00
23/03/2015	R213 On 06-August-15			Bond Future	8.21	91.9162	8.2129	91.9162	0.00
23/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3684	3	3684	3	0.00
23/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3734	3	3734	3	0.00
23/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3634	3	3634	3	0.00
23/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1416	2	1416	2	0.00
23/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1390	2	1390	2	0.00
23/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1444	2	1444	2	0.00
23/03/2015	R213 On 05-November-15			Bond Future	8.25	89.8964	8.2529	89.8964	0.00
23/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1417	1	1417	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
23/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1467	1	1467	1	0.00
23/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1442	1	1442	1	0.00
23/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	5625	6	5625	6	0.00
23/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5506	6	5506	6	0.00
23/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5566	6	5566	6	0.00
23/03/2015	R214 On 07-May-15			Bond Future	8.32	81.3588	8.3238	81.3588	15,271.00
23/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6908	6	6908	6	0.00
23/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6982	6	6982	6	0.00
23/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6834	6	6834	6	0.00
23/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	62	0	62	0	0.00
23/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	59	0	59	0	0.00
23/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	65	0	65	0	0.00
23/03/2015	R214 On 06-August-15			Bond Future	8.37	82.6719	8.3653	82.6719	0.00
23/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4573	4	4573	4	0.00
23/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4630	4	4630	4	0.00
23/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4687	4	4687	4	0.00
23/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1375	2	1375	2	0.00
23/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1349	2	1349	2	0.00
23/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1323	2	1323	2	0.00
23/03/2015	R214 On 05-November-15			Bond Future	8.40	80.7519	8.4013	80.7519	0.00
23/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1993	2	1993	2	0.00
23/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1961	2	1961	2	0.00
23/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1930	2	1930	2	0.00
23/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	5662	6	5662	6	0.00
23/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	5599	6	5599	6	0.00
23/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5536	6	5536	6	0.00
23/03/2015	R214 On 04-February-16			Bond Future	8.43	82.1856	8.4310	82.1856	4,320.00
23/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2446	2	2446	2	0.00
23/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2479	2	2479	2	0.00
23/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2414	2	2414	2	0.00
23/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6273	7	6273	7	0.00
23/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6334	7	6334	7	0.00
23/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6396	7	6396	7	0.00
23/03/2015	R248 On 07-May-15			Bond Future	8.37	105.0783	8.3742	105.0783	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
23/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	9312	8	9312	8	0.00
23/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	9410	9	9410	9	0.00
23/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	9214	8	9214	8	0.00
23/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 06-August-15			Bond Future	8.42	106.7743	8.4167	106.7743	745.00
23/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	3582	3	3582	3	0.00
23/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3797	3	3797	3	0.00
23/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	3690	3	3690	3	0.00
23/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 05-November-15			Bond Future	8.45	104.1148	8.4537	104.1148	0.00
23/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	5493	6	5493	6	0.00
23/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	5369	6	5369	6	0.00
23/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	5246	6	5246	6	0.00