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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
24/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	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
24/03/2015	2025 On 07-May-15			Bond Future	118.59	118.6120	118.5908	118.6120	16.00
24/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2399	2	2399	2	0.00
24/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2419	2	2419	2	0.00
24/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2409	2	2409	2	0.00
24/03/2015	2025 On 06-August-15			Bond Future	119.35	119.3680	119.3463	119.3680	0.00
24/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1654	2	1654	2	0.00
24/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1664	2	1664	2	0.00
24/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1644	2	1644	2	0.00
24/03/2015	2030 On 07-May-15			Bond Future	8.08	101.2365	8.0837	101.2365	5,805.00
24/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	5352	5	5352	5	0.00
24/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	5509	5	5509	5	0.00
24/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	5431	5	5431	5	0.00
24/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2030 On 06-August-15			Bond Future	8.13	98.8601	8.1341	98.8601	0.00
24/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	3368	4	3368	4	0.00
24/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	3194	3	3194	3	0.00
24/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	3281	4	3281	4	0.00
24/03/2015	2032 On 07-May-15			Bond Future	8.22	100.9461	8.2174	100.9461	18.00
24/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	2428	2	2428	2	0.00
24/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	2603	2	2603	2	0.00
24/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	2515	2	2515	2	0.00
24/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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24/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 06-August-15			Bond Future	8.27	102.5733	8.2663	102.5733	0.00
24/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	2146	2	2146	2	0.00
24/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	2060	2	2060	2	0.00
24/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1973	2	1973	2	0.00
24/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 05-November-15			Bond Future	8.31	100.1189	8.3066	100.1189	0.00
24/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	2763	3	2763	3	0.00
24/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	2855	3	2855	3	0.00
24/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	2672	3	2672	3	0.00
24/03/2015	2037 On 07-May-15			Bond Future	8.33	103.8564	8.3328	103.8564	32,365.00
24/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	6311	6	6311	6	0.00
24/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	6493	6	6493	6	0.00
24/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	6402	6	6402	6	0.00
24/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 06-August-15			Bond Future	8.38	101.2717	8.3825	101.2717	1,954.00
24/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	3564	3	3564	3	0.00
24/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	3470	3	3470	3	0.00
24/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	3659	3	3659	3	0.00
24/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 05-November-15			Bond Future	8.42	102.9527	8.4204	102.9527	0.00
24/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	4287	4	4287	4	0.00

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24/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	4392	5	4392	5	0.00
24/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	4182	4	4182	4	0.00
24/03/2015	2038 On 07-May-15			Bond Future	128.32	128.1117	128.3200	128.1117	2,657.00
24/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1330	1	1330	1	0.00
24/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1310	1	1310	1	0.00
24/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1320	1	1320	1	0.00
24/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2038 On 06-August-15			Bond Future	129.09	128.8759	129.0876	128.8759	0.00
24/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	1098	1	1098	1	0.00
24/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	1078	1	1078	1	0.00
24/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	1088	1	1088	1	0.00
24/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 07-May-15			Bond Future	8.38	106.2826	8.3813	106.2826	9,494.00
24/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	6541	6	6541	6	0.00
24/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	6440	6	6440	6	0.00
24/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	6641	7	6641	7	0.00
24/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 06-August-15			Bond Future	8.43	103.6117	8.4283	103.6117	0.00
24/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	3349	3	3349	3	0.00
24/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	3557	3	3557	3	0.00
24/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	3453	3	3453	3	0.00
24/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 05-November-15			Bond Future	8.46	105.3317	8.4643	105.3317	0.00
24/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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24/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	2392	3	2392	3	0.00
24/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	2278	2	2278	2	0.00
24/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	2506	3	2506	3	0.00
24/03/2015	2046 On 07-May-15			Bond Future	126.69	125.8653	126.6883	125.8653	5,889.00
24/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	312	1	312	1	0.00
24/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	302	1	302	1	0.00
24/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	322	1	322	1	0.00
24/03/2015	2046 On 06-August-15			Bond Future	128.74	127.9046	128.7405	127.9046	0.00
24/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	249	1	249	1	0.00
24/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	259	1	259	1	0.00
24/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	269	1	269	1	0.00
24/03/2015	2050 On 07-May-15			Bond Future	134.41	134.4369	134.4133	134.4369	2,753.00
24/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	577	1	577	1	0.00
24/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	587	1	587	1	0.00
24/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	597	1	597	1	0.00
24/03/2015	2050 On 06-August-15			Bond Future	135.13	135.1553	135.1313	135.1553	0.00
24/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1859	2	1859	2	0.00
24/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1869	2	1869	2	0.00
24/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1879	2	1879	2	0.00
24/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	AL12 On 07-May-15			Index Future	563.34	557.6330	563.3440	557.6330	0.00
24/03/2015	AL37 On 07-May-15			Index Future	460.79	458.2810	460.7900	458.2810	122.00
24/03/2015	AL37 On 06-August-15			Index Future	468.13	465.5860	468.1340	465.5860	0.00
24/03/2015	AL7T On 07-May-15			Index Future	551.10	545.9140	551.1010	545.9140	3.00
24/03/2015	AL7T On 06-August-15			Index Future	559.88	554.6160	559.8840	554.6160	0.00
24/03/2015	ALBI On 07-May-15			Index Future	502.70	498.6810	502.7020	498.6810	586.00
24/03/2015	ALBI On 06-August-15			Index Future	510.71	506.6300	510.7140	506.6300	10.00
24/03/2015	ALBI On 05-November-15			Index Future	519.26	515.1150	519.2610	515.1150	0.00
24/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2015	EL28 On 07-May-15			Bond Future	122.37	121.9178	122.3747	121.9178	0.00
24/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2625	3	2625	3	0.00
24/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2615	3	2615	3	0.00
24/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2635	3	2635	3	0.00
24/03/2015	EL28 On 06-August-15			Bond Future	124.36	123.8931	124.3573	123.8931	0.00
24/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	643	1	643	1	0.00
24/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	653	1	653	1	0.00
24/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	633	1	633	1	0.00
24/03/2015	ES33 On 07-May-15			Bond Future	9.21	85.9966	9.2095	85.9966	6,576.00
24/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4121	4	4121	4	0.00
24/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3977	4	3977	4	0.00
24/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4049	4	4049	4	0.00
24/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 06-August-15			Bond Future	9.28	87.3828	9.2839	87.3828	0.00
24/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2370	2	2370	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
24/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2297	2	2297	2	0.00
24/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2444	2	2444	2	0.00
24/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 05-November-15			Bond Future	9.35	85.0443	9.3514	85.0443	0.00
24/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2721	3	2721	3	0.00
24/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2642	3	2642	3	0.00
24/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2800	3	2800	3	0.00
24/03/2015	GOVI On 07-May-15			GOVI	498.74	494.7900	498.7400	494.7900	489.00
24/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	487500	45	487500	45	0.00
24/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	487400	45	487400	45	0.00
24/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	487300	45	487300	45	0.00
24/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 06-August-15			GOVI	506.69	502.6770	506.6890	502.6770	29.00
24/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	66790	3	66790	3	0.00
24/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	66890	3	66890	3	0.00
24/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	66990	3	66990	3	0.00
24/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 05-November-15			GOVI	515.17	511.0960	515.1690	511.0960	0.00
24/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	148310	19	148310	19	0.00
24/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	148210	19	148210	19	0.00
24/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	148410	19	148410	19	0.00
24/03/2015	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
24/03/2015	IGOV On 07-May-15			Index Future	225.36	225.0400	225.3600	225.0400	1,013.00
24/03/2015	IGOV On 06-August-15			Index Future	228.97	228.6460	228.9700	228.6460	100.00
24/03/2015	IGOV On 05-November-15			Index Future	232.82	232.4940	232.8200	232.4940	0.00
24/03/2015	ILBI On 07-May-15			Index Future	610.30	609.4270	610.3030	609.4270	0.00
24/03/2015	ILBI On 06-August-15			Index Future	620.24	619.3470	620.2350	619.3470	159.00
24/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8600	6.1200	93.8600	1,000.00
24/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8500	6.1300	93.8500	0.00
24/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	5,000.00
24/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.21	93.7600	6.2100	93.7600	0.00
24/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.29	93.7000	6.2900	93.7000	0.00
24/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.6700	6.3100	93.6700	0.00
24/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4300	6.5300	93.4300	0.00
24/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.2900	6.6900	93.2900	0.00
24/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.85	93.1100	6.8500	93.1100	0.00
24/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.01	92.9500	7.0100	92.9500	0.00
24/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.15	92.8100	7.1500	92.8100	0.00
24/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.27	92.6800	7.2700	92.6800	0.00
24/03/2015	R023 On 07-May-15			Bond Future	7.43	103.1731	7.4304	103.1731	15,224.00
24/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	4125	4	4125	4	0.00
24/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	4179	4	4179	4	0.00
24/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	4233	4	4233	4	0.00
24/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	34	0	34	0	0.00
24/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	36	0	36	0	0.00
24/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	32	0	32	0	0.00
24/03/2015	R023 On 06-August-15			Bond Future	7.47	104.8362	7.4715	104.8362	0.00
24/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4592	4	4592	4	0.00
24/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8715	9	8715	9	0.00
24/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4639	4	4639	4	0.00
24/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4687	5	4687	5	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
24/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	291	0	291	0	0.00
24/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	277	0	277	0	0.00
24/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	284	0	284	0	0.00
24/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	23	0	23	0	911.00
24/03/2015	R186 On 07-May-15			Bond Future	7.66	124.4814	7.6615	124.4814	38,193.00
24/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	5094	4	5094	4	0.00
24/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	524	0	524	0	0.00
24/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	331	0	331	0	0.00
24/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	788	0	788	0	0.00
24/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	646	0	646	0	0.00
24/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	2064	1	2064	1	0.00
24/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	3287	2	3287	2	0.00
24/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	5018	4	5018	4	0.00
24/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	3631	3	3631	3	0.00
24/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3984	3	3984	3	0.00
24/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	5170	4	5170	4	0.00
24/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	3527	5	3527	5	0.00
24/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	125	0	125	0	0.00
24/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	2824	4	2824	4	4,229.00
24/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	119	0	119	0	0.00
24/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	869	1	869	1	300.00
24/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	2502	3	2502	3	4,229.00
24/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	394	1	394	1	4,229.00
24/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	131	0	131	0	0.00
24/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	318	1	318	1	4,229.00
24/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	255	0	255	0	4,229.00
24/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	2201	3	2201	3	4,229.00
24/03/2015	R186 On 06-August-15			Bond Future	7.70	121.1907	7.7047	121.1907	340.00
24/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3790	3	3790	3	0.00
24/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2598	2	2598	2	1,000.00
24/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3844	3	3844	3	0.00
24/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3899	3	3899	3	0.00
24/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	9775	9	9775	9	0.00
24/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1393	2	1393	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
24/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2213	3	2213	3	0.00
24/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1338	2	1338	2	0.00
24/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	156	0	156	0	5,350.00
24/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1365	2	1365	2	0.00
24/03/2015	R186 On 05-November-15			Bond Future	7.74	123.2017	7.7366	123.2017	0.00
24/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	5574	5	5574	5	0.00
24/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	5688	5	5688	5	0.00
24/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	5631	5	5631	5	0.00
24/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	10345	9	10345	9	0.00
24/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1444	2	1444	2	0.00
24/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	391	1	391	1	2,600.00
24/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1467	2	1467	2	0.00
24/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1421	2	1421	2	0.00
24/03/2015	R186 On 04-February-16			Bond Future	7.76	120.0862	7.7562	120.0862	5,592.00
24/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2634	2	2634	2	0.00
24/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2599	2	2599	2	0.00
24/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2565	2	2565	2	0.00
24/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	4725	5	4725	5	0.00
24/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	4676	5	4676	5	0.00
24/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	4775	6	4775	6	0.00
24/03/2015	R197 On 07-May-15			Bond Future	287.21	287.2638	287.2124	287.2638	1,044.00
24/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6798	7	6798	7	0.00
24/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6788	7	6788	7	0.00
24/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6778	7	6778	7	0.00
24/03/2015	R197 On 06-August-15			Bond Future	285.81	285.8661	285.8135	285.8661	0.00
24/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2186	2	2186	2	0.00
24/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2196	2	2196	2	0.00
24/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2176	2	2176	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
24/03/2015	R202 On 07-May-15			Bond Future	237.82	237.1842	237.8219	237.1842	51,206.00
24/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	668	1	668	1	0.00
24/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	678	1	678	1	0.00
24/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	688	1	688	1	0.00
24/03/2015	R202 On 06-August-15			Bond Future	238.46	237.8122	238.4601	237.8122	0.00
24/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1530	2	1530	2	0.00
24/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1540	2	1540	2	0.00
24/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1550	2	1550	2	0.00
24/03/2015	R203 On 07-May-15			Bond Future	6.68	104.5771	6.6812	104.5771	7,710.00
24/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1229	1	1229	1	0.00
24/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1270	1	1270	1	0.00
24/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1250	1	1250	1	0.00
24/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	17	0	17	0	0.00
24/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	19	0	19	0	0.00
24/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	16	0	16	0	0.00
24/03/2015	R203 On 06-August-15			Bond Future	6.71	106.2628	6.7051	106.2628	0.00
24/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	525	0	525	0	0.00
24/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	546	1	546	1	0.00
24/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	535	1	535	1	0.00
24/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	447	0	447	0	0.00
24/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	456	0	456	0	0.00
24/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	438	0	438	0	0.00
24/03/2015	R203 On 05-November-15			Bond Future	6.69	103.8585	6.6926	103.8585	0.00
24/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	138	0	138	0	0.00
24/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	142	0	142	0	0.00
24/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	145	0	145	0	0.00
24/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1358	1	1358	1	0.00
24/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1343	1	1343	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
24/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1372	1	1372	1	0.00
24/03/2015	R204 On 07-May-15			Bond Future	6.95	106.3198	6.9518	106.3198	12,556.00
24/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1747	2	1747	2	0.00
24/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1776	2	1776	2	0.00
24/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1806	2	1806	2	0.00
24/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	37	0	37	0	0.00
24/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	35	0	35	0	0.00
24/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	33	0	33	0	0.00
24/03/2015	R204 On 06-August-15			Bond Future	7.00	103.9976	6.9951	103.9976	100.00
24/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4160	4	4160	4	0.00
24/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2341	2	2341	2	0.00
24/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2392	2	2392	2	0.00
24/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2367	2	2367	2	0.00
24/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	17	0	17	0	699.00
24/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	131	0	131	0	0.00
24/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	134	0	134	0	0.00
24/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	127	0	127	0	0.00
24/03/2015	R204 On 05-November-15			Bond Future	7.01	105.7233	7.0125	105.7233	0.00
24/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	231	0	231	0	0.00
24/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	236	0	236	0	0.00
24/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	226	0	226	0	0.00
24/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2370	2	2370	2	0.00
24/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2394	2	2394	2	0.00
24/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2418	2	2418	2	0.00
24/03/2015	R207 On 07-May-15			Bond Future	7.12	102.7474	7.1166	102.7474	34,939.00
24/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4342	4	4342	4	0.00
24/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2412	2	2412	2	66.00
24/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4305	4	4305	4	0.00
24/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4379	4	4379	4	0.00
24/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
24/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	33	0	33	0	0.00
24/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
24/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
24/03/2015	R207 On 06-August-15			Bond Future	7.16	100.7611	7.1635	100.7611	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
24/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2414	2	2414	2	0.00
24/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2473	2	2473	2	0.00
24/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2444	2	2444	2	0.00
24/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1645	2	1645	2	70.00
24/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	284	0	284	0	0.00
24/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	270	0	270	0	0.00
24/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	542	1	542	1	0.00
24/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	277	0	277	0	0.00
24/03/2015	R207 On 05-November-15			Bond Future	7.19	102.4332	7.1855	102.4332	0.00
24/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2484	2	2484	2	0.00
24/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2536	2	2536	2	0.00
24/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2510	2	2510	2	0.00
24/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1739	2	1739	2	53.00
24/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	532	1	532	1	0.00
24/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	523	1	523	1	0.00
24/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	514	1	514	1	0.00
24/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	872	1	872	1	0.00
24/03/2015	R207 On 04-February-16			Bond Future	7.18	100.6066	7.1837	100.6066	0.00
24/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1565	2	1565	2	43.00
24/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1999	2	1999	2	0.00
24/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	2041	2	2041	2	0.00
24/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	2020	2	2020	2	0.00
24/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	958	1	958	1	0.00
24/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	946	1	946	1	0.00
24/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1274	1	1274	1	0.00
24/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	970	1	970	1	0.00
24/03/2015	R208 On 07-May-15			Bond Future	7.23	98.3659	7.2265	98.3659	58,893.00
24/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3501	3	3501	3	0.00
24/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3588	3	3588	3	0.00
24/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3544	3	3544	3	0.00
24/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	18	0	18	0	0.00
24/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	17	0	17	0	0.00
24/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	19	0	19	0	0.00
24/03/2015	R208 On 06-August-15			Bond Future	7.27	99.9515	7.2679	99.9515	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
24/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3454	3	3454	3	0.00
24/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3417	3	3417	3	0.00
24/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6821	7	6821	7	0.00
24/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3492	3	3492	3	0.00
24/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	232	0	232	0	0.00
24/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	226	0	226	0	0.00
24/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	17	0	17	0	198.00
24/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	238	0	238	0	0.00
24/03/2015	R208 On 05-November-15			Bond Future	7.29	98.2092	7.2937	98.2092	0.00
24/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	5169	5	5169	5	0.00
24/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2698	3	2698	3	0.00
24/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2728	3	2728	3	0.00
24/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2668	3	2668	3	0.00
24/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	194	0	194	0	2,200.00
24/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	747	1	747	1	0.00
24/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	735	1	735	1	0.00
24/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	760	1	760	1	0.00
24/03/2015	R209 On 07-May-15			Bond Future	8.27	80.5661	8.2744	80.5661	21,968.00
24/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	9	0	9	0	0.00
24/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5814	6	5814	6	0.00
24/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1526	1	1526	1	0.00
24/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5884	6	5884	6	0.00
24/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5743	6	5743	6	0.00
24/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	83	0	83	0	0.00
24/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	8811	9	8811	9	0.00
24/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1313	1	1313	1	700.00
24/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	79	0	79	0	0.00
24/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	87	0	87	0	0.00
24/03/2015	R209 On 06-August-15			Bond Future	8.32	81.8647	8.3179	81.8647	0.00
24/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11684	12	11684	12	0.00
24/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5965	6	5965	6	0.00
24/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	6025	6	6025	6	0.00
24/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	6085	6	6085	6	0.00
24/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	672	1	672	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
24/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	68	0	68	0	2,914.00
24/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	657	1	657	1	0.00
24/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	686	1	686	1	0.00
24/03/2015	R209 On 05-November-15			Bond Future	8.35	80.0742	8.3539	80.0742	0.00
24/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1917	2	1917	2	0.00
24/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1978	2	1978	2	0.00
24/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1948	2	1948	2	0.00
24/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	4930	5	4930	5	0.00
24/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	4874	5	4874	5	0.00
24/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	4986	5	4986	5	0.00
24/03/2015	R210 On 07-May-15			Bond Future	174.88	174.2295	174.8786	174.2295	829.00
24/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2131	3	2131	3	0.00
24/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2121	3	2121	3	0.00
24/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2111	3	2111	3	0.00
24/03/2015	R210 On 06-August-15			Bond Future	177.71	177.0522	177.7115	177.0522	0.00
24/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1278	2	1278	2	0.00
24/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1298	2	1298	2	0.00
24/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1288	2	1288	2	0.00
24/03/2015	R211 On 07-May-15			Bond Future	131.10	131.2030	131.0961	131.2030	1,120.00
24/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3904	4	3904	4	0.00
24/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3914	4	3914	4	0.00
24/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3894	4	3894	4	0.00
24/03/2015	R211 On 06-August-15			Bond Future	131.60	131.7106	131.6018	131.7106	0.00
24/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	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
24/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3398	3	3398	3	0.00
24/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3388	3	3388	3	0.00
24/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3408	3	3408	3	0.00
24/03/2015	R212 On 07-May-15			Bond Future	137.49	137.5148	137.4899	137.5148	1,145.00
24/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3500	3	3500	3	0.00
24/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3520	3	3520	3	0.00
24/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3510	3	3510	3	0.00
24/03/2015	R212 On 06-August-15			Bond Future	137.94	137.9667	137.9412	137.9667	0.00
24/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3049	3	3049	3	0.00
24/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3059	3	3059	3	0.00
24/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3069	3	3069	3	0.00
24/03/2015	R213 On 07-May-15			Bond Future	8.14	91.1189	8.1357	91.1189	16,829.00
24/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4887	5	4887	5	0.00
24/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4956	5	4956	5	0.00
24/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	5026	5	5026	5	0.00
24/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	123	0	123	0	0.00
24/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	118	0	118	0	0.00
24/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	129	0	129	0	0.00
24/03/2015	R213 On 06-August-15			Bond Future	8.18	92.5876	8.1810	92.5876	0.00
24/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3847	4	3847	4	0.00
24/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3899	4	3899	4	0.00
24/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3796	4	3796	4	0.00
24/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1323	1	1323	1	0.00
24/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1297	1	1297	1	0.00
24/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1349	1	1349	1	0.00
24/03/2015	R213 On 05-November-15			Bond Future	8.22	90.5785	8.2202	90.5785	0.00
24/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1492	1	1492	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
24/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1544	1	1544	1	0.00
24/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1518	1	1518	1	0.00
24/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	5441	6	5441	6	0.00
24/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5323	6	5323	6	0.00
24/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5382	6	5382	6	0.00
24/03/2015	R214 On 07-May-15			Bond Future	8.31	82.0351	8.3081	82.0351	15,271.00
24/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	7039	7	7039	7	0.00
24/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	7113	7	7113	7	0.00
24/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6965	7	6965	7	0.00
24/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	54	0	54	0	0.00
24/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	51	0	51	0	0.00
24/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	56	0	56	0	0.00
24/03/2015	R214 On 06-August-15			Bond Future	8.35	83.3574	8.3492	83.3574	0.00
24/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4664	5	4664	5	0.00
24/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4721	5	4721	5	0.00
24/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4779	5	4779	5	0.00
24/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1324	1	1324	1	0.00
24/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1298	1	1298	1	0.00
24/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1274	1	1274	1	0.00
24/03/2015	R214 On 05-November-15			Bond Future	8.38	81.4483	8.3850	81.4483	0.00
24/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	2038	2	2038	2	0.00
24/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	2006	2	2006	2	0.00
24/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1974	2	1974	2	0.00
24/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	5562	6	5562	6	0.00
24/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	5500	6	5500	6	0.00
24/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5438	6	5438	6	0.00
24/03/2015	R214 On 04-February-16			Bond Future	8.41	82.8923	8.4143	82.8923	4,320.00
24/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2495	2	2495	2	0.00
24/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2528	2	2528	2	0.00
24/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2462	2	2462	2	0.00
24/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6177	6	6177	6	0.00
24/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6238	6	6238	6	0.00
24/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6299	6	6299	6	0.00
24/03/2015	R248 On 07-May-15			Bond Future	8.36	105.8972	8.3636	105.8972	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
24/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	9435	9	9435	9	0.00
24/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	9533	9	9533	9	0.00
24/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	9337	9	9337	9	0.00
24/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 06-August-15			Bond Future	8.41	107.6042	8.4058	107.6042	745.00
24/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	3707	4	3707	4	0.00
24/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3921	4	3921	4	0.00
24/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	3814	4	3814	4	0.00
24/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 05-November-15			Bond Future	8.44	104.9578	8.4427	104.9578	0.00
24/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	5367	5	5367	5	0.00
24/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	5244	5	5244	5	0.00
24/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	5120	5	5120	5	0.00