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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
31/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	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
31/03/2015	2025 On 07-May-15			Bond Future	118.62	118.5169	118.6214	118.5169	16.00
31/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2369	2	2369	2	0.00
31/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2389	2	2389	2	0.00
31/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2379	2	2379	2	0.00
31/03/2015	2025 On 06-August-15			Bond Future	119.37	119.2637	119.3676	119.2637	0.00
31/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1632	2	1632	2	0.00
31/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1642	2	1642	2	0.00
31/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1622	2	1622	2	0.00
31/03/2015	2030 On 07-May-15			Bond Future	8.19	99.5391	8.1932	99.5391	7,045.00
31/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4430	3	4430	3	0.00
31/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4587	4	4587	4	0.00
31/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4508	3	4508	3	0.00
31/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2030 On 06-August-15			Bond Future	8.25	97.1285	8.2482	97.1285	0.00
31/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4314	5	4314	5	0.00
31/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4139	5	4139	5	0.00
31/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4227	5	4227	5	0.00
31/03/2015	2032 On 07-May-15			Bond Future	8.31	99.2231	8.3069	99.2231	126.00
31/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1622	0	1622	0	0.00
31/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1796	1	1796	1	0.00
31/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1709	1	1709	1	0.00
31/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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31/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 06-August-15			Bond Future	8.36	100.8158	8.3594	100.8158	0.00
31/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1318	0	1318	0	0.00
31/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1232	0	1232	0	0.00
31/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1145	0	1145	0	0.00
31/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 05-November-15			Bond Future	8.40	98.3298	8.4030	98.3298	0.00
31/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3610	5	3610	5	0.00
31/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3702	5	3702	5	0.00
31/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3518	5	3518	5	0.00
31/03/2015	2037 On 07-May-15			Bond Future	8.41	101.9395	8.4121	101.9395	32,365.00
31/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5516	4	5516	4	0.00
31/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5698	4	5698	4	0.00
31/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5607	4	5607	4	0.00
31/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 06-August-15			Bond Future	8.46	99.3170	8.4649	99.3170	1,954.00
31/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2748	1	2748	1	0.00
31/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2653	1	2653	1	0.00
31/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2842	2	2842	2	0.00
31/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 05-November-15			Bond Future	8.51	100.9632	8.5054	100.9632	0.00
31/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5122	6	5122	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5227	7	5227	7	0.00
31/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5016	6	5016	6	0.00
31/03/2015	2038 On 07-May-15			Bond Future	127.72	127.8356	127.7207	127.8356	2,657.00
31/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	731	1	731	1	0.00
31/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	711	1	711	1	0.00
31/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	721	1	721	1	0.00
31/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2038 On 06-August-15			Bond Future	128.47	128.5870	128.4681	128.5870	0.00
31/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	478	1	478	1	0.00
31/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	458	1	458	1	0.00
31/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	468	1	468	1	0.00
31/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 07-May-15			Bond Future	8.46	104.1105	8.4558	104.1105	9,494.00
31/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5714	4	5714	4	0.00
31/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5614	4	5614	4	0.00
31/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5814	4	5814	4	0.00
31/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 06-August-15			Bond Future	8.51	101.3975	8.5057	101.3975	0.00
31/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2500	1	2500	1	0.00
31/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2709	1	2709	1	0.00
31/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2604	1	2604	1	0.00
31/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 05-November-15			Bond Future	8.54	103.0782	8.5440	103.0782	0.00
31/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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31/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3259	5	3259	5	0.00
31/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3146	5	3146	5	0.00
31/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3373	5	3373	5	0.00
31/03/2015	2046 On 07-May-15			Bond Future	126.58	126.6957	126.5833	126.6957	5,889.00
31/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	417	0	417	0	0.00
31/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	407	0	407	0	0.00
31/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	427	0	427	0	0.00
31/03/2015	2046 On 06-August-15			Bond Future	128.62	128.7400	128.6235	128.7400	0.00
31/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	366	0	366	0	0.00
31/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	376	0	376	0	0.00
31/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	386	0	386	0	0.00
31/03/2015	2050 On 07-May-15			Bond Future	135.47	135.5927	135.4737	135.5927	2,753.00
31/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	464	1	464	1	0.00
31/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	484	1	484	1	0.00
31/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	474	1	474	1	0.00
31/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
31/03/2015	2050 On 06-August-15			Bond Future	136.20	136.3214	136.1978	136.3214	0.00
31/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	792	1	792	1	0.00
31/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	802	1	802	1	0.00
31/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	812	1	812	1	0.00
31/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	AL12 On 07-May-15			Index Future	558.23	551.4650	558.2340	551.4650	0.00
31/03/2015	AL37 On 07-May-15			Index Future	457.47	455.6880	457.4650	455.6880	122.00
31/03/2015	AL37 On 06-August-15			Index Future	464.72	462.9200	464.7240	462.9200	0.00
31/03/2015	AL7T On 07-May-15			Index Future	545.02	541.4130	545.0240	541.4130	3.00
31/03/2015	AL7T On 06-August-15			Index Future	553.67	550.0060	553.6730	550.0060	0.00
31/03/2015	ALBI On 07-May-15			Index Future	498.43	494.6640	498.4250	494.6640	573.00
31/03/2015	ALBI On 06-August-15			Index Future	506.34	502.5150	506.3350	502.5150	10.00
31/03/2015	ALBI On 05-November-15			Index Future	514.79	510.9190	514.7920	510.9190	0.00
31/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2015	EL28 On 07-May-15			Bond Future	122.15	122.2512	122.1480	122.2512	0.00
31/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2852	3	2852	3	0.00
31/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2842	3	2842	3	0.00
31/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2862	3	2862	3	0.00
31/03/2015	EL28 On 06-August-15			Bond Future	124.12	124.2240	124.1168	124.2240	0.00
31/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	883	1	883	1	0.00
31/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	893	1	893	1	0.00
31/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	873	1	873	1	0.00
31/03/2015	ES33 On 07-May-15			Bond Future	9.33	84.3785	9.3265	84.3785	6,576.00
31/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3219	2	3219	2	0.00
31/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3075	2	3075	2	0.00
31/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3147	2	3147	2	0.00
31/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 06-August-15			Bond Future	9.41	85.7329	9.4055	85.7329	0.00
31/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1447	1	1447	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
31/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1373	0	1373	0	0.00
31/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1520	1	1520	1	0.00
31/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 05-November-15			Bond Future	9.48	83.3649	9.4772	83.3649	0.00
31/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3664	5	3664	5	0.00
31/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3584	4	3584	4	0.00
31/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3743	5	3743	5	0.00
31/03/2015	GOVI On 07-May-15			GOVI	494.42	490.8470	494.4210	490.8470	488.00
31/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	444310	41	444310	41	0.00
31/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	444210	41	444210	41	0.00
31/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	444110	41	444110	41	0.00
31/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
31/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
31/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
31/03/2015	GOVI On 06-August-15			GOVI	502.27	498.6380	502.2670	498.6380	29.00
31/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	22570	0	22570	0	0.00
31/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	22670	0	22670	0	0.00
31/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	22770	0	22770	0	0.00
31/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	1	0	1	0.00
31/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	1	0	1	0.00
31/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	1	0	1	0.00
31/03/2015	GOVI On 05-November-15			GOVI	510.66	506.9770	510.6560	506.9770	0.00
31/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
31/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
31/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
31/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	193440	23	193440	23	0.00
31/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	193340	23	193340	23	0.00
31/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	193540	23	193540	23	0.00
31/03/2015	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
31/03/2015	IGOV On 07-May-15			Index Future	225.20	225.0760	225.2030	225.0760	1,013.00
31/03/2015	IGOV On 06-August-15			Index Future	228.80	228.6680	228.7950	228.6680	100.00
31/03/2015	IGOV On 05-November-15			Index Future	232.63	232.5100	232.6340	232.5100	0.00
31/03/2015	ILBI On 07-May-15			Index Future	609.83	609.5230	609.8300	609.5230	0.00
31/03/2015	ILBI On 06-August-15			Index Future	619.74	619.4270	619.7370	619.4270	159.00
31/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
31/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	1,000.00
31/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
31/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	5,000.00
31/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
31/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
31/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
31/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
31/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
31/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.8900	7.1100	92.8900	0.00
31/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
31/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
31/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
31/03/2015	R023 On 07-May-15			Bond Future	7.62	101.6785	7.6174	101.6785	15,264.00
31/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3084	3	3084	3	0.00
31/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3135	3	3135	3	0.00
31/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3187	3	3187	3	0.00
31/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	88	0	88	0	0.00
31/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	93	0	93	0	0.00
31/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	84	0	84	0	0.00
31/03/2015	R023 On 06-August-15			Bond Future	7.67	103.3106	7.6684	103.3106	0.00
31/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3692	3	3692	3	0.00
31/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7622	7	7622	7	0.00
31/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3735	3	3735	3	0.00
31/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3778	3	3778	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	515	1	515	1	0.00
31/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	492	1	492	1	0.00
31/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	504	1	504	1	0.00
31/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	54	0	54	0	911.00
31/03/2015	R186 On 07-May-15			Bond Future	7.82	123.3715	7.8225	123.3715	38,210.00
31/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3834	3	3834	3	0.00
31/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	227	0	227	0	0.00
31/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	130	0	130	0	0.00
31/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	375	0	375	0	0.00
31/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	294	0	294	0	0.00
31/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1242	1	1242	1	0.00
31/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2223	2	2223	2	0.00
31/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3763	3	3763	3	0.00
31/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2517	2	2517	2	0.00
31/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2826	2	2826	2	0.00
31/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3904	3	3904	3	0.00
31/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4713	6	4713	6	0.00
31/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	252	0	252	0	0.00
31/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3915	5	3915	5	4,229.00
31/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	241	0	241	0	0.00
31/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1434	2	1434	2	300.00
31/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3538	4	3538	4	4,229.00
31/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	718	1	718	1	4,229.00
31/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	264	0	264	0	0.00
31/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	592	1	592	1	4,229.00
31/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	484	1	484	1	4,229.00
31/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3176	4	3176	4	4,229.00
31/03/2015	R186 On 06-August-15			Bond Future	7.87	120.0546	7.8728	120.0546	340.00
31/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2982	2	2982	2	0.00
31/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1976	1	1976	1	1,000.00
31/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3029	2	3029	2	0.00
31/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3077	2	3077	2	0.00
31/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8482	8	8482	8	0.00
31/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2006	2	2006	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
31/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3011	3	3011	3	0.00
31/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1935	2	1935	2	0.00
31/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	283	0	283	0	5,350.00
31/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1970	2	1970	2	0.00
31/03/2015	R186 On 05-November-15			Bond Future	7.91	122.0439	7.9115	122.0439	0.00
31/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4703	4	4703	4	0.00
31/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4805	4	4805	4	0.00
31/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4754	4	4754	4	0.00
31/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9130	8	9130	8	0.00
31/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2016	2	2016	2	0.00
31/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	625	1	625	1	2,600.00
31/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2045	2	2045	2	0.00
31/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1988	2	1988	2	0.00
31/03/2015	R186 On 04-February-16			Bond Future	7.94	118.8980	7.9389	118.8980	5,592.00
31/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2210	2	2210	2	0.00
31/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2181	2	2181	2	0.00
31/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2151	2	2151	2	0.00
31/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5793	6	5793	6	0.00
31/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5739	6	5739	6	0.00
31/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5847	6	5847	6	0.00
31/03/2015	R197 On 07-May-15			Bond Future	286.85	287.1099	286.8533	287.1099	1,046.00
31/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	7157	7	7157	7	0.00
31/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	7147	7	7147	7	0.00
31/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	7137	7	7137	7	0.00
31/03/2015	R197 On 06-August-15			Bond Future	285.43	285.6910	285.4250	285.6910	0.00
31/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2575	2	2575	2	0.00
31/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2585	2	2585	2	0.00
31/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2565	2	2565	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
31/03/2015	R202 On 07-May-15			Bond Future	236.68	236.3799	236.6755	236.3799	51,206.00
31/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1815	2	1815	2	0.00
31/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1825	2	1825	2	0.00
31/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1835	2	1835	2	0.00
31/03/2015	R202 On 06-August-15			Bond Future	237.28	236.9798	237.2758	236.9798	0.00
31/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	2714	3	2714	3	0.00
31/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	2724	3	2724	3	0.00
31/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	2734	3	2734	3	0.00
31/03/2015	R203 On 07-May-15			Bond Future	6.88	103.9694	6.8837	103.9694	7,710.00
31/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	827	1	827	1	0.00
31/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	864	1	864	1	0.00
31/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	845	1	845	1	0.00
31/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	54	0	54	0	0.00
31/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	57	0	57	0	0.00
31/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	51	0	51	0	0.00
31/03/2015	R203 On 06-August-15			Bond Future	6.94	105.6383	6.9388	105.6383	0.00
31/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	335	0	335	0	0.00
31/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	351	0	351	0	0.00
31/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	343	0	343	0	0.00
31/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	712	1	712	1	0.00
31/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	724	1	724	1	0.00
31/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	700	1	700	1	0.00
31/03/2015	R203 On 05-November-15			Bond Future	6.96	103.2211	6.9628	103.2211	0.00
31/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	83	0	83	0	0.00
31/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	85	0	85	0	0.00
31/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	88	0	88	0	0.00
31/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1770	2	1770	2	0.00
31/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1755	2	1755	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
31/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1786	2	1786	2	0.00
31/03/2015	R204 On 07-May-15			Bond Future	7.14	105.4765	7.1401	105.4765	12,556.00
31/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1205	1	1205	1	0.00
31/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1232	1	1232	1	0.00
31/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1258	1	1258	1	0.00
31/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	97	0	97	0	0.00
31/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	92	0	92	0	0.00
31/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	88	0	88	0	0.00
31/03/2015	R204 On 06-August-15			Bond Future	7.20	103.1336	7.2026	103.1336	100.00
31/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3565	3	3565	3	0.00
31/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1851	2	1851	2	0.00
31/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1897	2	1897	2	0.00
31/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1874	2	1874	2	0.00
31/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	43	0	43	0	699.00
31/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	258	0	258	0	0.00
31/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	265	0	265	0	0.00
31/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	252	0	252	0	0.00
31/03/2015	R204 On 05-November-15			Bond Future	7.24	104.8424	7.2404	104.8424	0.00
31/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	157	0	157	0	0.00
31/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	160	0	160	0	0.00
31/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	153	0	153	0	0.00
31/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2930	3	2930	3	0.00
31/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2956	3	2956	3	0.00
31/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2981	3	2981	3	0.00
31/03/2015	R207 On 07-May-15			Bond Future	7.31	101.6826	7.3140	101.6826	34,939.00
31/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3572	3	3572	3	0.00
31/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1699	1	1699	1	66.00
31/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3535	3	3535	3	0.00
31/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3609	3	3609	3	0.00
31/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
31/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	94	0	94	0	0.00
31/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	3	0	3	0	0.00
31/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
31/03/2015	R207 On 06-August-15			Bond Future	7.38	99.6722	7.3765	99.6722	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
31/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1840	2	1840	2	0.00
31/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1892	2	1892	2	0.00
31/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1866	2	1866	2	0.00
31/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1187	1	1187	1	70.00
31/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	503	1	503	1	0.00
31/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	482	1	482	1	0.00
31/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	878	1	878	1	0.00
31/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	493	1	493	1	0.00
31/03/2015	R207 On 05-November-15			Bond Future	7.41	101.3239	7.4144	101.3239	0.00
31/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1972	2	1972	2	0.00
31/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2017	2	2017	2	0.00
31/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1995	2	1995	2	0.00
31/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1334	1	1334	1	53.00
31/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	832	1	832	1	0.00
31/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	820	1	820	1	0.00
31/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	807	1	807	1	0.00
31/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1279	1	1279	1	0.00
31/03/2015	R207 On 04-February-16			Bond Future	7.43	99.4694	7.4322	99.4694	0.00
31/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1218	1	1218	1	43.00
31/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1587	1	1587	1	0.00
31/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1623	1	1623	1	0.00
31/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1605	1	1605	1	0.00
31/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1379	1	1379	1	0.00
31/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1363	1	1363	1	0.00
31/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1763	2	1763	2	0.00
31/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1394	2	1394	2	0.00
31/03/2015	R208 On 07-May-15			Bond Future	7.41	97.1572	7.4088	97.1572	58,893.00
31/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2687	2	2687	2	0.00
31/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2771	2	2771	2	0.00
31/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2729	2	2729	2	0.00
31/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	47	0	47	0	0.00
31/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	45	0	45	0	0.00
31/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	50	0	50	0	0.00
31/03/2015	R208 On 06-August-15			Bond Future	7.46	98.7168	7.4619	98.7168	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
31/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2768	2	2768	2	0.00
31/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2734	2	2734	2	0.00
31/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5978	5	5978	5	0.00
31/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2802	2	2802	2	0.00
31/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	412	1	412	1	0.00
31/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	403	0	403	0	0.00
31/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	41	0	41	0	198.00
31/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	422	1	422	1	0.00
31/03/2015	R208 On 05-November-15			Bond Future	7.50	96.9516	7.4995	96.9516	0.00
31/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4426	4	4426	4	0.00
31/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2174	2	2174	2	0.00
31/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2200	2	2200	2	0.00
31/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2148	2	2148	2	0.00
31/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	337	0	337	0	2,200.00
31/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1109	1	1109	1	0.00
31/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1093	1	1093	1	0.00
31/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1125	1	1125	1	0.00
31/03/2015	R209 On 07-May-15			Bond Future	8.35	79.0204	8.3544	79.0204	22,168.00
31/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	4	0	0.00
31/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5177	4	5177	4	0.00
31/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1158	1	1158	1	0.00
31/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5246	4	5246	4	0.00
31/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5107	4	5107	4	0.00
31/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	110	0	110	0	0.00
31/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9469	11	9469	11	0.00
31/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1608	2	1608	2	700.00
31/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	105	0	105	0	0.00
31/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	115	0	115	0	0.00
31/03/2015	R209 On 06-August-15			Bond Future	8.40	80.2888	8.4008	80.2888	0.00
31/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11038	10	11038	10	0.00
31/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5479	5	5479	5	0.00
31/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5536	5	5536	5	0.00
31/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5593	5	5593	5	0.00
31/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	864	1	864	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
31/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	104	0	104	0	2,914.00
31/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	847	1	847	1	0.00
31/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	881	1	881	1	0.00
31/03/2015	R209 On 05-November-15			Bond Future	8.44	78.4703	8.4394	78.4703	0.00
31/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1800	1	1800	1	0.00
31/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1856	1	1856	1	0.00
31/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1828	1	1828	1	0.00
31/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5506	6	5506	6	0.00
31/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5448	6	5448	6	0.00
31/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5565	6	5565	6	0.00
31/03/2015	R210 On 07-May-15			Bond Future	174.53	174.6912	174.5344	174.6912	833.00
31/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2476	2	2476	2	0.00
31/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2466	2	2466	2	0.00
31/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2456	2	2456	2	0.00
31/03/2015	R210 On 06-August-15			Bond Future	177.35	177.5100	177.3475	177.5100	0.00
31/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1643	1	1643	1	0.00
31/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1663	2	1663	2	0.00
31/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1653	1	1653	1	0.00
31/03/2015	R211 On 07-May-15			Bond Future	130.94	131.0453	130.9355	131.0453	1,120.00
31/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	4065	4	4065	4	0.00
31/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	4075	4	4075	4	0.00
31/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	4055	4	4055	4	0.00
31/03/2015	R211 On 06-August-15			Bond Future	131.43	131.5417	131.4277	131.5417	0.00
31/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	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
31/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3572	3	3572	3	0.00
31/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3562	3	3562	3	0.00
31/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3582	3	3582	3	0.00
31/03/2015	R212 On 07-May-15			Bond Future	137.56	137.4700	137.5590	137.4700	1,145.00
31/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3431	4	3431	4	0.00
31/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3451	4	3451	4	0.00
31/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3441	4	3441	4	0.00
31/03/2015	R212 On 06-August-15			Bond Future	138.00	137.9122	138.0002	137.9122	0.00
31/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2990	3	2990	3	0.00
31/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3000	3	3000	3	0.00
31/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3010	3	3010	3	0.00
31/03/2015	R213 On 07-May-15			Bond Future	8.25	89.4409	8.2509	89.4409	16,829.00
31/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4027	3	4027	3	0.00
31/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4094	3	4094	3	0.00
31/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4161	3	4161	3	0.00
31/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	196	0	196	0	0.00
31/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	187	0	187	0	0.00
31/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	205	0	205	0	0.00
31/03/2015	R213 On 06-August-15			Bond Future	8.30	90.8766	8.3006	90.8766	0.00
31/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3303	3	3303	3	0.00
31/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3350	3	3350	3	0.00
31/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3257	3	3257	3	0.00
31/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1737	2	1737	2	0.00
31/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1706	2	1706	2	0.00
31/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1768	2	1768	2	0.00
31/03/2015	R213 On 05-November-15			Bond Future	8.34	88.8369	8.3437	88.8369	0.00
31/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1320	1	1320	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
31/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1366	1	1366	1	0.00
31/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1343	1	1343	1	0.00
31/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6247	7	6247	7	0.00
31/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6123	7	6123	7	0.00
31/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6185	7	6185	7	0.00
31/03/2015	R214 On 07-May-15			Bond Future	8.39	80.3405	8.3934	80.3405	15,271.00
31/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6302	5	6302	5	0.00
31/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6376	5	6376	5	0.00
31/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6229	5	6229	5	0.00
31/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	73	0	73	0	0.00
31/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	69	0	69	0	0.00
31/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	77	0	77	0	0.00
31/03/2015	R214 On 06-August-15			Bond Future	8.44	81.6300	8.4375	81.6300	0.00
31/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4209	3	4209	3	0.00
31/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4263	3	4263	3	0.00
31/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4316	4	4316	4	0.00
31/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1644	2	1644	2	0.00
31/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1615	2	1615	2	0.00
31/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1586	2	1586	2	0.00
31/03/2015	R214 On 05-November-15			Bond Future	8.48	79.6904	8.4759	79.6904	0.00
31/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1868	1	1868	1	0.00
31/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1838	1	1838	1	0.00
31/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1809	1	1809	1	0.00
31/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6189	7	6189	7	0.00
31/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6124	7	6124	7	0.00
31/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6060	7	6060	7	0.00
31/03/2015	R214 On 04-February-16			Bond Future	8.51	81.0968	8.5084	81.0968	4,320.00
31/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2346	2	2346	2	0.00
31/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2377	2	2377	2	0.00
31/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2315	2	2315	2	0.00
31/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6839	7	6839	7	0.00
31/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6902	8	6902	8	0.00
31/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6965	8	6965	8	0.00
31/03/2015	R248 On 07-May-15			Bond Future	8.44	103.6475	8.4438	103.6475	36,892.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8515	7	8515	7	0.00
31/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8613	7	8613	7	0.00
31/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8417	7	8417	7	0.00
31/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 06-August-15			Bond Future	8.49	105.3112	8.4889	105.3112	745.00
31/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2763	1	2763	1	0.00
31/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2978	2	2978	2	0.00
31/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2871	1	2871	1	0.00
31/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 05-November-15			Bond Future	8.53	102.6244	8.5283	102.6244	0.00
31/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6332	8	6332	8	0.00
31/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6208	8	6208	8	0.00
31/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6084	8	6084	8	0.00