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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	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
15/04/2015	2025 On 07-May-15			Bond Future	120.56	120.6291	120.5620	120.6291	16.00
15/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	428	0	428	0	0.00
15/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	448	0	448	0	0.00
15/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	438	0	438	0	0.00
15/04/2015	2025 On 06-August-15			Bond Future	121.32	121.3940	121.3242	121.3940	0.00
15/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	334	0	334	0	0.00
15/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	314	0	314	0	0.00
15/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	324	0	324	0	0.00
15/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 07-May-15			Bond Future	8.19	101.3111	8.1897	101.3111	7,016.00
15/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	4459	5	4459	5	0.00
15/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	4616	5	4616	5	0.00
15/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	4538	5	4538	5	0.00
15/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 06-August-15			Bond Future	8.25	98.9153	8.2462	98.9153	0.00
15/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	4297	4	4297	4	0.00
15/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	4123	3	4123	3	0.00
15/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	4210	3	4210	3	0.00
15/04/2015	2032 On 07-May-15			Bond Future	8.29	101.2945	8.2938	101.2945	126.00
15/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	1739	2	1739	2	0.00
15/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	1914	3	1914	3	0.00
15/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	1826	3	1826	3	0.00
15/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 06-August-15			Bond Future	8.35	102.9066	8.3474	102.9066	0.00
15/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	1425	2	1425	2	0.00
15/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	1338	2	1338	2	0.00
15/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	1251	2	1251	2	0.00
15/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 05-November-15			Bond Future	8.39	100.4474	8.3914	100.4474	0.00
15/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	3509	3	3509	3	0.00
15/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	3601	3	3601	3	0.00
15/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	3417	3	3417	3	0.00
15/04/2015	2037 On 07-May-15			Bond Future	8.40	104.2966	8.3989	104.2966	32,001.00
15/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	5647	7	5647	7	0.00
15/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	5830	7	5830	7	0.00
15/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	5738	7	5738	7	0.00
15/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 06-August-15			Bond Future	8.45	101.6977	8.4527	101.6977	1,954.00
15/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	2868	4	2868	4	0.00
15/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	2774	4	2774	4	0.00
15/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	2962	4	2962	4	0.00
15/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 05-November-15			Bond Future	8.49	103.3755	8.4937	103.3755	0.00
15/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	5007	4	5007	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	5112	4	5112	4	0.00
15/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	4901	4	4901	4	0.00
15/04/2015	2038 On 07-May-15			Bond Future	129.50	128.8758	129.5044	128.8758	2,657.00
15/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	2514	2	2514	2	0.00
15/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	2494	2	2494	2	0.00
15/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	2504	2	2504	2	0.00
15/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2038 On 06-August-15			Bond Future	130.26	129.6271	130.2639	129.6271	0.00
15/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	2274	2	2274	2	0.00
15/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	2254	2	2254	2	0.00
15/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	2264	2	2264	2	0.00
15/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 07-May-15			Bond Future	8.45	106.6485	8.4532	106.6485	9,526.00
15/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	5743	7	5743	7	0.00
15/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	5643	7	5643	7	0.00
15/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	5843	7	5843	7	0.00
15/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 06-August-15			Bond Future	8.50	103.9618	8.5042	103.9618	0.00
15/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	2516	4	2516	4	0.00
15/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	2724	4	2724	4	0.00
15/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	2620	4	2620	4	0.00
15/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 05-November-15			Bond Future	8.54	105.6769	8.5432	105.6769	0.00
15/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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15/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	3250	2	3250	2	0.00
15/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	3137	2	3137	2	0.00
15/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	3364	2	3364	2	0.00
15/04/2015	2046 On 07-May-15			Bond Future	129.87	129.9378	129.8673	129.9378	5,889.00
15/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2877	3	2877	3	0.00
15/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2857	3	2857	3	0.00
15/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2867	3	2867	3	0.00
15/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2046 On 06-August-15			Bond Future	131.94	132.0168	131.9433	132.0168	0.00
15/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	2953	3	2953	3	0.00
15/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	2933	3	2933	3	0.00
15/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	2943	3	2943	3	0.00
15/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2050 On 07-May-15			Bond Future	139.54	139.6195	139.5443	139.6195	2,753.00
15/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4534	5	4534	5	0.00
15/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4554	5	4554	5	0.00
15/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4544	5	4544	5	0.00
15/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2050 On 06-August-15			Bond Future	140.32	140.3945	140.3165	140.3945	0.00
15/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3317	3	3317	3	0.00
15/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3327	3	3327	3	0.00
15/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3307	3	3307	3	0.00
15/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	AL12 On 07-May-15			Index Future	558.94	564.0560	558.9370	564.0560	0.00
15/04/2015	AL37 On 07-May-15			Index Future	457.94	458.7730	457.9380	458.7730	122.00
15/04/2015	AL37 On 06-August-15			Index Future	465.14	465.9920	465.1410	465.9920	0.00
15/04/2015	AL7T On 07-May-15			Index Future	546.18	548.4690	546.1830	548.4690	3.00
15/04/2015	AL7T On 06-August-15			Index Future	554.77	557.1000	554.7740	557.1000	0.00
15/04/2015	ALBI On 07-May-15			Index Future	498.95	501.5860	498.9530	501.5860	573.00
15/04/2015	ALBI On 06-August-15			Index Future	506.80	509.4790	506.8010	509.4790	10.00
15/04/2015	ALBI On 05-November-15			Index Future	515.23	517.9600	515.2280	517.9600	0.00
15/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/04/2015	EL28 On 07-May-15			Bond Future	124.27	124.3389	124.2739	124.3389	0.00
15/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	726	1	726	1	0.00
15/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	716	1	716	1	0.00
15/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	736	1	736	1	0.00
15/04/2015	EL28 On 06-August-15			Bond Future	126.26	126.3283	126.2606	126.3283	0.00
15/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1251	1	1251	1	0.00
15/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1261	1	1261	1	0.00
15/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1271	1	1271	1	0.00
15/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 07-May-15			Bond Future	9.31	86.0657	9.3149	86.0657	6,576.00
15/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3309	4	3309	4	0.00
15/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3164	4	3164	4	0.00
15/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3236	4	3236	4	0.00
15/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 06-August-15			Bond Future	9.39	87.4354	9.3950	87.4354	0.00
15/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1526	2	1526	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
15/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1453	2	1453	2	0.00
15/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1599	2	1599	2	0.00
15/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 05-November-15			Bond Future	9.47	85.0890	9.4671	85.0890	0.00
15/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3589	3	3589	3	0.00
15/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3510	3	3510	3	0.00
15/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3668	3	3668	3	0.00
15/04/2015	GOVI On 07-May-15			GOVI	494.99	497.4550	494.9920	497.4550	498.00
15/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	450020	47	450020	47	0.00
15/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	449920	47	449920	47	0.00
15/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	449820	47	449820	47	0.00
15/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 06-August-15			GOVI	502.78	505.2830	502.7790	505.2830	29.00
15/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	27690	5	27690	5	0.00
15/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	27790	5	27790	5	0.00
15/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	27890	5	27890	5	0.00
15/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 05-November-15			GOVI	511.14	513.6940	511.1390	513.6940	0.00
15/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	188610	16	188610	16	0.00
15/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	188510	16	188510	16	0.00
15/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	188710	16	188710	16	0.00
15/04/2015	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
15/04/2015	IGOV On 07-May-15			Index Future	228.92	228.4890	228.9150	228.4890	1,013.00
15/04/2015	IGOV On 06-August-15			Index Future	232.54	232.1030	232.5350	232.1030	98.00
15/04/2015	IGOV On 05-November-15			Index Future	236.42	235.9850	236.4200	235.9850	0.00
15/04/2015	ILBI On 07-May-15			Index Future	619.64	618.7060	619.6370	618.7060	0.00
15/04/2015	ILBI On 06-August-15			Index Future	629.67	628.7230	629.6660	628.7230	159.00
15/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
15/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
15/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	5,000.00
15/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
15/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6200	6.3700	93.6200	0.00
15/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00
15/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
15/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1300	6.9000	93.1300	0.00
15/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9700	7.0900	92.9700	0.00
15/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.8200	7.2500	92.8200	0.00
15/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6800	7.3800	92.6800	0.00
15/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.5600	7.5100	92.5600	0.00
15/04/2015	R023 On 07-May-15			Bond Future	7.58	102.7699	7.5789	102.7699	15,264.00
15/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3236	3	3236	3	0.00
15/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3291	4	3291	4	0.00
15/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3345	4	3345	4	0.00
15/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	19	0	19	0	0.00
15/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	21	0	21	0	0.00
15/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	17	0	17	0	0.00
15/04/2015	R023 On 06-August-15			Bond Future	7.63	104.4055	7.6305	104.4055	0.00
15/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3769	4	3769	4	0.00
15/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	7811	8	7811	8	0.00
15/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3814	4	3814	4	0.00
15/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3859	4	3859	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	378	0	378	0	0.00
15/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	359	0	359	0	0.00
15/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	368	0	368	0	0.00
15/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	28	0	28	0	911.00
15/04/2015	R186 On 07-May-15			Bond Future	7.79	125.0992	7.7940	125.0992	37,624.00
15/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	3908	4	3908	4	0.00
15/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	105	0	105	0	0.00
15/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	47	0	47	0	0.00
15/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	213	0	213	0	0.00
15/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	151	0	151	0	0.00
15/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1050	1	1050	1	0.00
15/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2133	3	2133	3	0.00
15/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	3832	4	3832	4	0.00
15/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	2460	3	2460	3	0.00
15/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	2804	3	2804	3	0.00
15/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	3985	5	3985	5	0.00
15/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	4387	4	4387	4	0.00
15/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	83	0	83	0	0.00
15/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3549	3	3549	3	4,229.00
15/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	77	0	77	0	0.00
15/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	999	1	999	1	300.00
15/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	3151	3	3151	3	4,229.00
15/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	385	0	385	0	4,229.00
15/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	89	0	89	0	0.00
15/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	292	0	292	0	4,229.00
15/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	218	0	218	0	4,229.00
15/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2771	2	2771	2	4,229.00
15/04/2015	R186 On 06-August-15			Bond Future	7.85	121.7931	7.8453	121.7931	1,190.00
15/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2957	3	2957	3	0.00
15/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1912	2	1912	2	1,000.00
15/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3006	3	3006	3	0.00
15/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3055	3	3055	3	0.00
15/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	8624	9	8624	9	0.00
15/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1750	2	1750	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
15/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2716	2	2716	2	0.00
15/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1682	1	1682	1	0.00
15/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	194	0	194	0	5,350.00
15/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1716	1	1716	1	0.00
15/04/2015	R186 On 05-November-15			Bond Future	7.88	123.8016	7.8840	123.8016	0.00
15/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	4729	5	4729	5	0.00
15/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4833	5	4833	5	0.00
15/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	4781	5	4781	5	0.00
15/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9232	10	9232	10	0.00
15/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1816	2	1816	2	0.00
15/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	501	0	501	0	2,600.00
15/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1844	2	1844	2	0.00
15/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1789	2	1789	2	0.00
15/04/2015	R186 On 04-February-16			Bond Future	7.91	120.6692	7.9123	120.6692	5,512.00
15/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2168	2	2168	2	0.00
15/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2138	2	2138	2	0.00
15/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2109	2	2109	2	0.00
15/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5536	5	5536	5	0.00
15/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5482	5	5482	5	0.00
15/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5590	5	5590	5	0.00
15/04/2015	R197 On 07-May-15			Bond Future	291.08	289.7989	291.0764	289.7989	1,046.00
15/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2934	4	2934	4	0.00
15/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2924	4	2924	4	0.00
15/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2914	4	2914	4	0.00
15/04/2015	R197 On 06-August-15			Bond Future	289.68	288.3868	289.6809	288.3868	0.00
15/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	1671	0	1671	0	0.00
15/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	1681	0	1681	0	0.00
15/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	1691	0	1691	0	0.00
15/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	R202 On 07-May-15			Bond Future	241.76	241.8888	241.7552	241.8888	53,330.00
15/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3245	3	3245	3	0.00
15/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3265	3	3265	3	0.00
15/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3255	3	3255	3	0.00
15/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R202 On 06-August-15			Bond Future	242.41	242.5461	242.4070	242.5461	0.00
15/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2407	3	2407	3	0.00
15/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2417	3	2417	3	0.00
15/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2397	3	2397	3	0.00
15/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R203 On 07-May-15			Bond Future	6.90	104.2682	6.8990	104.2682	7,710.00
15/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	761	1	761	1	0.00
15/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	801	1	801	1	0.00
15/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	781	1	781	1	0.00
15/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	2017	0	2017	0	0.00
15/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	23	0	23	0	0.00
15/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
15/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	25	0	25	0	0.00
15/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	21	0	21	0	0.00
15/04/2015	R203 On 06-August-15			Bond Future	6.96	105.9277	6.9631	105.9277	0.00
15/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1740	2	1740	2	0.00
15/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	280	0	280	0	0.00
15/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	294	0	294	0	0.00
15/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	287	0	287	0	0.00
15/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	703	1	703	1	0.00
15/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	50	0	50	0	5,000.00
15/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	716	1	716	1	0.00
15/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	691	1	691	1	0.00
15/04/2015	R203 On 05-November-15			Bond Future	6.99	103.5072	6.9948	103.5072	0.00
15/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	62	0	62	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
15/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	64	0	64	0	0.00
15/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	66	0	66	0	0.00
15/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1804	2	1804	2	0.00
15/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1788	2	1788	2	0.00
15/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1820	2	1820	2	0.00
15/04/2015	R204 On 07-May-15			Bond Future	7.14	105.9768	7.1393	105.9768	12,510.00
15/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1149	1	1149	1	0.00
15/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1178	1	1178	1	0.00
15/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1207	1	1207	1	0.00
15/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	39	0	39	0	0.00
15/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	36	0	36	0	0.00
15/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	33	0	33	0	0.00
15/04/2015	R204 On 06-August-15			Bond Future	7.21	103.6277	7.2063	103.6277	100.00
15/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3538	4	3538	4	0.00
15/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1794	2	1794	2	0.00
15/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1841	2	1841	2	0.00
15/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1818	2	1818	2	0.00
15/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	28	0	28	0	699.00
15/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	213	0	213	0	0.00
15/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	219	0	219	0	0.00
15/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	208	0	208	0	0.00
15/04/2015	R204 On 05-November-15			Bond Future	7.25	105.3365	7.2471	105.3365	0.00
15/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	124	0	124	0	0.00
15/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	128	0	128	0	0.00
15/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	121	0	121	0	0.00
15/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2917	3	2917	3	0.00
15/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2942	3	2942	3	0.00
15/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2968	3	2968	3	0.00
15/04/2015	R207 On 07-May-15			Bond Future	7.28	102.3886	7.2780	102.3886	40,843.00
15/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3709	4	3709	4	0.00
15/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1772	2	1772	2	66.00
15/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3672	4	3672	4	0.00
15/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3746	4	3746	4	0.00
15/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	26	0	26	0	0.00
15/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R207 On 06-August-15			Bond Future	7.34	100.3757	7.3417	100.3757	100.00
15/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1873	2	1873	2	0.00
15/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1927	2	1927	2	0.00
15/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1900	2	1900	2	0.00
15/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1191	1	1191	1	70.00
15/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	407	0	407	0	0.00
15/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	388	0	388	0	0.00
15/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	753	1	753	1	0.00
15/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	398	0	398	0	0.00
15/04/2015	R207 On 05-November-15			Bond Future	7.38	102.0311	7.3792	102.0311	0.00
15/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1996	2	1996	2	0.00
15/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2043	2	2043	2	0.00
15/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2019	2	2019	2	0.00
15/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1340	1	1340	1	53.00
15/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	731	1	731	1	0.00
15/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	720	1	720	1	0.00
15/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	708	1	708	1	0.00
15/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1161	1	1161	1	0.00
15/04/2015	R207 On 04-February-16			Bond Future	7.40	100.1746	7.3982	100.1746	0.00
15/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1216	1	1216	1	43.00
15/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1594	2	1594	2	0.00
15/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1630	2	1630	2	0.00
15/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1612	2	1612	2	0.00
15/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1272	1	1272	1	0.00
15/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1257	1	1257	1	0.00
15/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1287	1	1287	1	0.00
15/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1647	2	1647	2	0.00
15/04/2015	R208 On 07-May-15			Bond Future	7.37	98.0260	7.3747	98.0260	56,504.00
15/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2802	3	2802	3	0.00
15/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2890	3	2890	3	0.00
15/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2846	3	2846	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
15/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	7	0	7	0	0.00
15/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	7	0	7	0	0.00
15/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	8	0	8	0	0.00
15/04/2015	R208 On 06-August-15			Bond Future	7.43	99.5860	7.4289	99.5860	0.00
15/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2823	3	2823	3	0.00
15/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2788	3	2788	3	0.00
15/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6105	6	6105	6	0.00
15/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2858	3	2858	3	0.00
15/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	320	0	320	0	0.00
15/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	312	0	312	0	0.00
15/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	22	0	22	0	198.00
15/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	329	0	329	0	0.00
15/04/2015	R208 On 05-November-15			Bond Future	7.47	97.8276	7.4662	97.8276	0.00
15/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4505	5	4505	5	0.00
15/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2193	2	2193	2	0.00
15/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2220	2	2220	2	0.00
15/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2166	2	2166	2	0.00
15/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	274	0	274	0	2,200.00
15/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	985	1	985	1	0.00
15/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	970	1	970	1	0.00
15/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1001	1	1001	1	0.00
15/04/2015	R209 On 07-May-15			Bond Future	8.34	80.9590	8.3422	80.9590	21,843.00
15/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	5195	6	5195	6	0.00
15/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	891	1	891	1	0.00
15/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	5268	6	5268	6	0.00
15/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	5122	6	5122	6	0.00
15/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	28	0	28	0	0.00
15/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	9365	9	9365	9	0.00
15/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1241	1	1241	1	700.00
15/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	26	0	26	0	0.00
15/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	30	0	30	0	0.00
15/04/2015	R209 On 06-August-15			Bond Future	8.39	82.2475	8.3896	82.2475	0.00
15/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	11092	12	11092	12	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
15/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	5436	6	5436	6	0.00
15/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	5495	6	5495	6	0.00
15/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	5553	6	5553	6	0.00
15/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	731	1	731	1	0.00
15/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	66	0	66	0	2,914.00
15/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	715	1	715	1	0.00
15/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	747	1	747	1	0.00
15/04/2015	R209 On 05-November-15			Bond Future	8.43	80.4551	8.4285	80.4551	0.00
15/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1713	2	1713	2	0.00
15/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1770	2	1770	2	0.00
15/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1742	2	1742	2	0.00
15/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	5332	5	5332	5	0.00
15/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	5274	5	5274	5	0.00
15/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	5391	5	5391	5	0.00
15/04/2015	R210 On 07-May-15			Bond Future	177.54	177.6354	177.5369	177.6354	833.00
15/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	537	1	537	1	0.00
15/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	547	1	547	1	0.00
15/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	527	1	527	1	0.00
15/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R210 On 06-August-15			Bond Future	180.38	180.4773	180.3751	180.4773	0.00
15/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	1385	1	1385	1	0.00
15/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	1365	1	1365	1	0.00
15/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	1375	1	1375	1	0.00
15/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 07-May-15			Bond Future	131.39	131.1245	131.3909	131.1245	1,120.00
15/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	3609	4	3609	4	0.00
15/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	3619	4	3619	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	3599	4	3599	4	0.00
15/04/2015	R211 On 06-August-15			Bond Future	131.87	131.6051	131.8739	131.6051	0.00
15/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3126	3	3126	3	0.00
15/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3116	3	3116	3	0.00
15/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3136	3	3136	3	0.00
15/04/2015	R212 On 07-May-15			Bond Future	138.81	138.4591	138.8102	138.4591	1,145.00
15/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2180	3	2180	3	0.00
15/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2200	3	2200	3	0.00
15/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2190	3	2190	3	0.00
15/04/2015	R212 On 06-August-15			Bond Future	139.25	138.8991	139.2541	138.8991	0.00
15/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1736	2	1736	2	0.00
15/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1746	2	1746	2	0.00
15/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1756	2	1756	2	0.00
15/04/2015	R213 On 07-May-15			Bond Future	8.24	91.1790	8.2432	91.1790	16,799.00
15/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	3957	5	3957	5	0.00
15/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4028	5	4028	5	0.00
15/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4099	5	4099	5	0.00
15/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	68	0	68	0	0.00
15/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	63	0	63	0	0.00
15/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	73	0	73	0	0.00
15/04/2015	R213 On 06-August-15			Bond Future	8.29	92.6301	8.2941	92.6301	0.00
15/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3187	4	3187	4	0.00
15/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3234	4	3234	4	0.00
15/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3139	4	3139	4	0.00
15/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1569	1	1569	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
15/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1539	1	1539	1	0.00
15/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1599	1	1599	1	0.00
15/04/2015	R213 On 05-November-15			Bond Future	8.34	90.6124	8.3379	90.6124	0.00
15/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1221	1	1221	1	0.00
15/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1266	1	1266	1	0.00
15/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1243	1	1243	1	0.00
15/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	6102	6	6102	6	0.00
15/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5978	5	5978	5	0.00
15/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	6039	6	6039	6	0.00
15/04/2015	R214 On 07-May-15			Bond Future	8.38	82.4039	8.3766	82.4039	15,271.00
15/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	6392	7	6392	7	0.00
15/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	6468	7	6468	7	0.00
15/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	6316	7	6316	7	0.00
15/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	14	0	14	0	0.00
15/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	13	0	13	0	0.00
15/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	15	0	15	0	0.00
15/04/2015	R214 On 06-August-15			Bond Future	8.42	83.7153	8.4215	83.7153	0.00
15/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4162	5	4162	5	0.00
15/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	4216	5	4216	5	0.00
15/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	4271	5	4271	5	0.00
15/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1456	1	1456	1	0.00
15/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1429	1	1429	1	0.00
15/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1401	1	1401	1	0.00
15/04/2015	R214 On 05-November-15			Bond Future	8.46	81.8039	8.4601	81.8039	0.00
15/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1802	2	1802	2	0.00
15/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1773	2	1773	2	0.00
15/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1744	2	1744	2	0.00
15/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5987	5	5987	5	0.00
15/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5922	5	5922	5	0.00
15/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5858	5	5858	5	0.00
15/04/2015	R214 On 04-February-16			Bond Future	8.49	83.2358	8.4934	83.2358	4,320.00
15/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2297	3	2297	3	0.00
15/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2328	3	2328	3	0.00
15/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2267	3	2267	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
15/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6661	6	6661	6	0.00
15/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6724	6	6724	6	0.00
15/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6787	6	6787	6	0.00
15/04/2015	R248 On 07-May-15			Bond Future	8.43	106.3779	8.4318	106.3779	34,224.00
15/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	8651	10	8651	10	0.00
15/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	8749	10	8749	10	0.00
15/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	8553	10	8553	10	0.00
15/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 06-August-15			Bond Future	8.48	108.0710	8.4778	108.0710	745.00
15/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	2888	4	2888	4	0.00
15/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	3102	4	3102	4	0.00
15/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	2995	4	2995	4	0.00
15/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 05-November-15			Bond Future	8.52	105.4216	8.5176	105.4216	0.00
15/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	6212	5	6212	5	0.00
15/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	6088	5	6088	5	0.00
15/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	5965	5	5965	5	0.00