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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
22/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	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
22/04/2015	2025 On 07-May-15			Bond Future	120.49	120.4724	120.4896	120.4724	16.00
22/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	500	1	500	1	0.00
22/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	520	1	520	1	0.00
22/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	510	1	510	1	0.00
22/04/2015	2025 On 06-August-15			Bond Future	121.24	121.2277	121.2431	121.2277	0.00
22/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	253	0	253	0	0.00
22/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	233	0	233	0	0.00
22/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	243	0	243	0	0.00
22/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 07-May-15			Bond Future	8.45	99.0872	8.4506	99.0872	7,020.00
22/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	2308	3	2308	3	0.00
22/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	2465	3	2465	3	0.00
22/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	2387	3	2387	3	0.00
22/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 06-August-15			Bond Future	8.52	96.6502	8.5163	96.6502	400.00
22/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	6489	6	6489	6	0.00
22/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	6314	6	6314	6	0.00
22/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	6401	6	6401	6	0.00
22/04/2015	2032 On 07-May-15			Bond Future	8.55	98.9098	8.5500	98.9098	126.00
22/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	435	0	435	0	0.00
22/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	348	0	348	0	0.00

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22/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	522	0	522	0	0.00
22/04/2015	2032 On 06-August-15			Bond Future	8.61	100.4782	8.6121	100.4782	0.00
22/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	966	0	966	0	0.00
22/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	879	0	879	0	0.00
22/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	1052	0	1052	0	0.00
22/04/2015	2032 On 05-November-15			Bond Future	8.66	97.9743	8.6645	97.9743	0.00
22/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	5854	5	5854	5	0.00
22/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	5946	5	5946	5	0.00
22/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	5762	5	5762	5	0.00
22/04/2015	2037 On 07-May-15			Bond Future	8.65	101.5438	8.6500	101.5438	32,001.00
22/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	3186	4	3186	4	0.00
22/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	3368	4	3368	4	0.00
22/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	3277	4	3277	4	0.00
22/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 06-August-15			Bond Future	8.71	98.8952	8.7118	98.8952	1,954.00
22/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	361	1	361	1	0.00
22/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	267	1	267	1	0.00
22/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	456	1	456	1	0.00
22/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 05-November-15			Bond Future	8.76	100.5220	8.7602	100.5220	0.00
22/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	7558	7	7558	7	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
22/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	7664	7	7664	7	0.00
22/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	7453	7	7453	7	0.00
22/04/2015	2038 On 07-May-15			Bond Future	131.20	131.0557	131.1959	131.0557	3,303.00
22/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	4206	4	4206	4	0.00
22/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	4186	4	4186	4	0.00
22/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	4196	4	4196	4	0.00
22/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2038 On 06-August-15			Bond Future	131.97	131.8339	131.9743	131.8339	33.00
22/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	3984	4	3984	4	0.00
22/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	3964	4	3964	4	0.00
22/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	3974	4	3974	4	0.00
22/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 07-May-15			Bond Future	8.71	103.4528	8.7145	103.4528	9,526.00
22/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	2929	4	2929	4	0.00
22/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	2829	3	2829	3	0.00
22/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	3029	4	3029	4	0.00
22/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 06-August-15			Bond Future	8.77	100.7093	8.7736	100.7093	650.00
22/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
22/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	350	0	350	0	0.00
22/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	245	0	245	0	0.00
22/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	141	0	141	0	0.00
22/04/2015	2044 On 05-November-15			Bond Future	8.82	102.3659	8.8200	102.3659	0.00
22/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
22/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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22/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	6167	5	6167	5	0.00
22/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	6054	5	6054	5	0.00
22/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	6281	6	6281	6	0.00
22/04/2015	2046 On 07-May-15			Bond Future	130.85	130.6488	130.8471	130.6488	5,889.00
22/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3857	4	3857	4	0.00
22/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3837	4	3837	4	0.00
22/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3847	4	3847	4	0.00
22/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2046 On 06-August-15			Bond Future	132.93	132.7314	132.9308	132.7314	0.00
22/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3941	4	3941	4	0.00
22/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3921	4	3921	4	0.00
22/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3931	4	3931	4	0.00
22/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2050 On 07-May-15			Bond Future	141.42	141.1746	141.4218	141.1746	3,272.00
22/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	6412	6	6412	6	0.00
22/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	6432	6	6432	6	0.00
22/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	6422	6	6422	6	0.00
22/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2050 On 06-August-15			Bond Future	142.21	141.9666	142.2150	141.9666	0.00
22/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	5215	5	5215	5	0.00
22/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	5225	5	5225	5	0.00
22/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	5205	5	5205	5	0.00
22/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	AL12 On 07-May-15			Index Future	545.22	548.8720	545.2180	548.8720	0.00
22/04/2015	AL37 On 07-May-15			Index Future	453.90	455.0490	453.8990	455.0490	122.00
22/04/2015	AL37 On 06-August-15			Index Future	461.01	462.1840	461.0120	462.1840	0.00
22/04/2015	AL7T On 07-May-15			Index Future	537.80	540.2380	537.7950	540.2380	3.00
22/04/2015	AL7T On 06-August-15			Index Future	546.22	548.7090	546.2230	548.7090	0.00
22/04/2015	ALBI On 07-May-15			Index Future	490.86	493.0730	490.8550	493.0730	574.00
22/04/2015	ALBI On 06-August-15			Index Future	498.55	500.8040	498.5480	500.8040	10.00
22/04/2015	ALBI On 05-November-15			Index Future	506.82	509.1160	506.8190	509.1160	0.00
22/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/04/2015	EL28 On 07-May-15			Bond Future	124.65	124.7394	124.6532	124.7394	0.00
22/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	347	0	347	0	0.00
22/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	337	0	337	0	0.00
22/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	357	0	357	0	0.00
22/04/2015	EL28 On 06-August-15			Bond Future	126.64	126.7278	126.6381	126.7278	0.00
22/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1628	2	1628	2	0.00
22/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1638	2	1638	2	0.00
22/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1648	2	1648	2	0.00
22/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 07-May-15			Bond Future	9.58	83.8543	9.5789	83.8543	6,576.00
22/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1322	2	1322	2	0.00
22/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1177	2	1177	2	0.00
22/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1250	2	1250	2	0.00
22/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 06-August-15			Bond Future	9.67	85.1840	9.6681	85.1840	0.00
22/04/2015	ES33 On 06-August-15	9.60	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
22/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	571	0	571	0	0.00
22/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	424	0	424	0	0.00
22/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	498	0	498	0	0.00
22/04/2015	ES33 On 05-November-15			Bond Future	9.75	82.7964	9.7492	82.7964	0.00
22/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5649	5	5649	5	0.00
22/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5570	5	5570	5	0.00
22/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5729	5	5729	5	0.00
22/04/2015	GOVI On 07-May-15			GOVI	487.27	489.3720	487.2650	489.3720	497.00
22/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	372750	39	372750	39	0.00
22/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	372650	39	372650	39	0.00
22/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	372550	39	372550	39	0.00
22/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 06-August-15			GOVI	494.90	497.0450	494.9020	497.0450	29.00
22/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	50980	3	50980	3	0.00
22/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	51080	3	51080	3	0.00
22/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	50880	3	50880	3	0.00
22/04/2015	GOVI On 05-November-15			GOVI	503.11	505.2950	503.1120	505.2950	0.00
22/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
22/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	268880	25	268880	25	0.00
22/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	268780	25	268780	25	0.00
22/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	268980	25	268980	25	0.00
22/04/2015	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
22/04/2015	IGOV On 07-May-15			Index Future	229.86	229.7050	229.8560	229.7050	996.00
22/04/2015	IGOV On 06-August-15			Index Future	233.48	233.3250	233.4770	233.3250	98.00
22/04/2015	IGOV On 05-November-15			Index Future	237.37	237.2160	237.3690	237.2160	0.00
22/04/2015	ILBI On 07-May-15			Index Future	622.13	621.9810	622.1340	621.9810	0.00
22/04/2015	ILBI On 06-August-15			Index Future	632.19	632.0330	632.1860	632.0330	159.00
22/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
22/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7700	6.2100	93.7700	5,000.00
22/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7300	6.2400	93.7300	0.00
22/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.35	93.6100	6.3500	93.6100	0.00
22/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.5700	6.4000	93.5700	0.00
22/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.53	93.4300	6.5300	93.4300	0.00
22/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.2700	6.6900	93.2700	0.00
22/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.0500	6.8900	93.0500	0.00
22/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.8400	7.1000	92.8400	0.00
22/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.6700	7.2700	92.6700	0.00
22/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5300	7.4100	92.5300	0.00
22/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.53	92.4000	7.5300	92.4000	0.00
22/04/2015	R023 On 07-May-15			Bond Future	7.82	101.5324	7.8154	101.5324	14,264.00
22/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	1916	2	1916	2	0.00
22/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	1967	2	1967	2	0.00
22/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2018	2	2018	2	0.00
22/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	67	0	67	0	0.00
22/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	72	0	72	0	0.00
22/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	61	0	61	0	0.00
22/04/2015	R023 On 06-August-15			Bond Future	7.88	103.1423	7.8789	103.1423	0.00
22/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	2728	3	2728	3	0.00
22/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6462	7	6462	7	0.00
22/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	2767	3	2767	3	0.00
22/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	2805	3	2805	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
22/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	736	1	736	1	0.00
22/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	705	1	705	1	0.00
22/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	720	1	720	1	0.00
22/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	79	0	79	0	911.00
22/04/2015	R186 On 07-May-15			Bond Future	8.03	123.0722	8.0303	123.0722	37,134.00
22/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	2078	3	2078	3	0.00
22/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	5	0	5	0	0.00
22/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	1	0	1	0	0.00
22/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	15	0	15	0	0.00
22/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	8	0	8	0	0.00
22/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	224	0	224	0	0.00
22/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	754	1	754	1	0.00
22/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	2013	2	2013	2	0.00
22/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	962	1	962	1	0.00
22/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1201	2	1201	2	0.00
22/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	2144	3	2144	3	0.00
22/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	6345	6	6345	6	0.00
22/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	256	0	256	0	0.00
22/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	5452	5	5452	5	4,229.00
22/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	240	0	240	0	0.00
22/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	2176	2	2176	2	300.00
22/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	5012	4	5012	4	4,229.00
22/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	1009	1	1009	1	4,229.00
22/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	273	0	273	0	0.00
22/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	797	1	797	1	4,229.00
22/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	618	0	618	0	4,229.00
22/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	4576	4	4576	4	4,229.00
22/04/2015	R186 On 06-August-15			Bond Future	8.09	119.7269	8.0913	119.7269	2,110.00
22/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	1911	2	1911	2	0.00
22/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1153	1	1153	1	1,000.00
22/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	1948	2	1948	2	0.00
22/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	1986	2	1986	2	0.00
22/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	6800	7	6800	7	0.00
22/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2746	2	2746	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
22/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3999	4	3999	4	0.00
22/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2655	2	2655	2	0.00
22/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	412	0	412	0	5,350.00
22/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2700	2	2700	2	0.00
22/04/2015	R186 On 05-November-15			Bond Future	8.14	121.6955	8.1397	121.6955	0.00
22/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	3540	4	3540	4	0.00
22/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	3627	4	3627	4	0.00
22/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	3584	4	3584	4	0.00
22/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	7541	8	7541	8	0.00
22/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2700	2	2700	2	0.00
22/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	890	1	890	1	2,600.00
22/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2736	2	2736	2	0.00
22/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2665	2	2665	2	0.00
22/04/2015	R186 On 04-February-16			Bond Future	8.18	118.5217	8.1782	118.5217	5,512.00
22/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1584	2	1584	2	0.00
22/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1560	2	1560	2	0.00
22/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1537	2	1537	2	0.00
22/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	7081	7	7081	7	0.00
22/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	7021	6	7021	6	0.00
22/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	7142	7	7142	7	0.00
22/04/2015	R197 On 07-May-15			Bond Future	291.67	291.8891	291.6709	291.8891	1,046.00
22/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2339	2	2339	2	0.00
22/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2329	2	2329	2	0.00
22/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2319	2	2319	2	0.00
22/04/2015	R197 On 06-August-15			Bond Future	290.27	290.4934	290.2670	290.4934	0.00
22/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2257	2	2257	2	0.00
22/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2267	2	2267	2	0.00
22/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2277	3	2277	3	0.00
22/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	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
22/04/2015	R202 On 07-May-15			Bond Future	241.74	241.9226	241.7445	241.9226	53,342.00
22/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3235	3	3235	3	0.00
22/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3255	3	3255	3	0.00
22/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3245	3	3245	3	0.00
22/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R202 On 06-August-15			Bond Future	242.38	242.5664	242.3812	242.5664	120.00
22/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2381	3	2381	3	0.00
22/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2391	3	2391	3	0.00
22/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2371	3	2371	3	0.00
22/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R203 On 07-May-15			Bond Future	7.11	103.8037	7.1110	103.8037	7,691.00
22/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	373	0	373	0	0.00
22/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	404	0	404	0	0.00
22/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	389	0	389	0	0.00
22/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1558	2	1558	2	0.00
22/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	89	0	89	0	0.00
22/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
22/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	95	0	95	0	0.00
22/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	84	0	84	0	0.00
22/04/2015	R203 On 06-August-15			Bond Future	7.21	105.4497	7.2063	105.4497	252.00
22/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1349	1	1349	1	0.00
22/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	175	0	175	0	0.00
22/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	185	0	185	0	0.00
22/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	180	0	180	0	0.00
22/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	1069	1	1069	1	0.00
22/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	132	0	132	0	5,000.00
22/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	1084	1	1084	1	0.00
22/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	1054	1	1054	1	0.00
22/04/2015	R203 On 05-November-15			Bond Future	7.28	103.0165	7.2757	103.0165	0.00
22/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	36	0	36	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
22/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	37	0	37	0	0.00
22/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	38	0	38	0	0.00
22/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	2262	2	2262	2	0.00
22/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	2245	2	2245	2	0.00
22/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	2278	2	2278	2	0.00
22/04/2015	R204 On 07-May-15			Bond Future	7.36	105.3003	7.3550	105.3003	12,510.00
22/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	553	1	553	1	0.00
22/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	576	1	576	1	0.00
22/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	599	1	599	1	0.00
22/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	128	0	128	0	0.00
22/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	119	0	119	0	0.00
22/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	111	0	111	0	0.00
22/04/2015	R204 On 06-August-15			Bond Future	7.44	102.9344	7.4429	102.9344	321.00
22/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	2879	3	2879	3	0.00
22/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1282	1	1282	1	0.00
22/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1322	1	1322	1	0.00
22/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1302	1	1302	1	0.00
22/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	70	0	70	0	699.00
22/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	399	0	399	0	0.00
22/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	408	0	408	0	0.00
22/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	390	0	390	0	0.00
22/04/2015	R204 On 05-November-15			Bond Future	7.51	104.6268	7.5067	104.6268	0.00
22/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	78	0	78	0	0.00
22/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	80	0	80	0	0.00
22/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	76	0	76	0	0.00
22/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3587	3	3587	3	0.00
22/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3614	3	3614	3	0.00
22/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3641	3	3641	3	0.00
22/04/2015	R207 On 07-May-15			Bond Future	7.51	101.5622	7.5088	101.5622	40,822.00
22/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	2813	3	2813	3	0.00
22/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	943	1	943	1	66.00
22/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	2776	3	2776	3	0.00
22/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	2850	3	2850	3	0.00
22/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	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
22/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	94	0	94	0	0.00
22/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
22/04/2015	R207 On 06-August-15			Bond Future	7.59	99.5303	7.5900	99.5303	121.00
22/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1273	1	1273	1	0.00
22/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1318	1	1318	1	0.00
22/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1295	1	1295	1	0.00
22/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	744	1	744	1	70.00
22/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	724	1	724	1	0.00
22/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	696	1	696	1	0.00
22/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	1223	1	1223	1	0.00
22/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	710	1	710	1	0.00
22/04/2015	R207 On 05-November-15			Bond Future	7.65	101.1670	7.6456	101.1670	0.00
22/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1466	2	1466	2	0.00
22/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1505	2	1505	2	0.00
22/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1486	2	1486	2	0.00
22/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	935	1	935	1	53.00
22/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	1138	1	1138	1	0.00
22/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	1122	1	1122	1	0.00
22/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	1107	1	1107	1	0.00
22/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1692	1	1692	1	0.00
22/04/2015	R207 On 04-February-16			Bond Future	7.69	99.2916	7.6858	99.2916	0.00
22/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	880	1	880	1	43.00
22/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1179	1	1179	1	0.00
22/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1209	1	1209	1	0.00
22/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1194	1	1194	1	0.00
22/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1811	2	1811	2	0.00
22/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1793	2	1793	2	0.00
22/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1830	2	1830	2	0.00
22/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2268	2	2268	2	0.00
22/04/2015	R208 On 07-May-15			Bond Future	7.61	97.0463	7.6113	97.0463	56,539.00
22/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	1742	2	1742	2	0.00
22/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	1826	2	1826	2	0.00
22/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	1784	2	1784	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
22/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	31	0	31	0	0.00
22/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	29	0	29	0	0.00
22/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	34	0	34	0	0.00
22/04/2015	R208 On 06-August-15			Bond Future	7.68	98.5851	7.6798	98.5851	0.00
22/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2000	2	2000	2	0.00
22/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	1971	2	1971	2	0.00
22/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5037	5	5037	5	0.00
22/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2030	2	2030	2	0.00
22/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	607	0	607	0	0.00
22/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	594	0	594	0	0.00
22/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	62	0	62	0	198.00
22/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	621	0	621	0	0.00
22/04/2015	R208 On 05-November-15			Bond Future	7.73	96.8056	7.7320	96.8056	0.00
22/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3595	4	3595	4	0.00
22/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1584	2	1584	2	0.00
22/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1606	2	1606	2	0.00
22/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1563	2	1563	2	0.00
22/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	496	0	496	0	2,200.00
22/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1508	1	1508	1	0.00
22/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1488	1	1488	1	0.00
22/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1529	1	1529	1	0.00
22/04/2015	R209 On 07-May-15			Bond Future	8.59	78.6791	8.5938	78.6791	24,730.00
22/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3212	4	3212	4	0.00
22/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	164	0	164	0	0.00
22/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3281	4	3281	4	0.00
22/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3144	4	3144	4	0.00
22/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	84	0	84	0	0.00
22/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	11404	11	11404	11	0.00
22/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	2553	2	2553	2	700.00
22/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	78	0	78	0	0.00
22/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	90	0	90	0	0.00
22/04/2015	R209 On 06-August-15			Bond Future	8.65	79.9267	8.6486	79.9267	400.00
22/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	9106	10	9106	10	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
22/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	3873	4	3873	4	0.00
22/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	3923	4	3923	4	0.00
22/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	3974	4	3974	4	0.00
22/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	1236	1	1236	1	0.00
22/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	156	0	156	0	2,914.00
22/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	1212	1	1212	1	0.00
22/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	1260	1	1260	1	0.00
22/04/2015	R209 On 05-November-15			Bond Future	8.69	78.0924	8.6948	78.0924	0.00
22/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1120	1	1120	1	0.00
22/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1161	1	1161	1	0.00
22/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1140	1	1140	1	0.00
22/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6845	6	6845	6	0.00
22/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6779	6	6779	6	0.00
22/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6911	6	6911	6	0.00
22/04/2015	R210 On 07-May-15			Bond Future	178.06	178.1947	178.0624	178.1947	833.00
22/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1062	1	1062	1	0.00
22/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1072	1	1072	1	0.00
22/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1052	1	1052	1	0.00
22/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R210 On 06-August-15			Bond Future	180.90	181.0350	180.8978	181.0350	18.00
22/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	1908	2	1908	2	0.00
22/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	1888	2	1888	2	0.00
22/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	1898	2	1898	2	0.00
22/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 07-May-15			Bond Future	132.20	131.6283	132.2024	131.6283	1,120.00
22/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	2798	3	2798	3	0.00
22/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	2808	3	2808	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
22/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	2788	3	2788	3	0.00
22/04/2015	R211 On 06-August-15			Bond Future	132.69	132.1091	132.6902	132.1091	0.00
22/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2310	3	2310	3	0.00
22/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2300	3	2300	3	0.00
22/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2320	3	2320	3	0.00
22/04/2015	R212 On 07-May-15			Bond Future	139.20	139.3068	139.2017	139.3068	1,145.00
22/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	1788	2	1788	2	0.00
22/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	1808	2	1808	2	0.00
22/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	1798	2	1798	2	0.00
22/04/2015	R212 On 06-August-15			Bond Future	139.64	139.7522	139.6431	139.7522	7.00
22/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1347	1	1347	1	0.00
22/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1357	1	1357	1	0.00
22/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1367	1	1367	1	0.00
22/04/2015	R213 On 07-May-15			Bond Future	8.49	89.0736	8.4895	89.0736	16,799.00
22/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	2149	3	2149	3	0.00
22/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2211	3	2211	3	0.00
22/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2274	3	2274	3	0.00
22/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	207	0	207	0	0.00
22/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	195	0	195	0	0.00
22/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	221	0	221	0	0.00
22/04/2015	R213 On 06-August-15			Bond Future	8.55	90.4860	8.5486	90.4860	3,513.00
22/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2094	2	2094	2	0.00
22/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2131	2	2131	2	0.00
22/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2057	2	2057	2	0.00
22/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2469	2	2469	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
22/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2429	2	2429	2	0.00
22/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2511	2	2511	2	0.00
22/04/2015	R213 On 05-November-15			Bond Future	8.60	88.4288	8.6003	88.4288	0.00
22/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	802	1	802	1	0.00
22/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	834	1	834	1	0.00
22/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	818	1	818	1	0.00
22/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7712	7	7712	7	0.00
22/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	7575	7	7575	7	0.00
22/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7644	7	7644	7	0.00
22/04/2015	R214 On 07-May-15			Bond Future	8.63	79.8864	8.6334	79.8864	15,146.00
22/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	4202	5	4202	5	0.00
22/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	4276	5	4276	5	0.00
22/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4128	5	4128	5	0.00
22/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	38	0	38	0	0.00
22/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	35	0	35	0	0.00
22/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	42	0	42	0	0.00
22/04/2015	R214 On 06-August-15			Bond Future	8.69	81.1531	8.6857	81.1531	7,342.00
22/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	2743	3	2743	3	0.00
22/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	2787	3	2787	3	0.00
22/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	2831	3	2831	3	0.00
22/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	2292	2	2292	2	0.00
22/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	2253	2	2253	2	0.00
22/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	2215	2	2215	2	0.00
22/04/2015	R214 On 05-November-15			Bond Future	8.73	79.1957	8.7314	79.1957	0.00
22/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1179	1	1179	1	0.00
22/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1158	1	1158	1	0.00
22/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1137	1	1137	1	0.00
22/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	7675	7	7675	7	0.00
22/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	7602	7	7602	7	0.00
22/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	7529	7	7529	7	0.00
22/04/2015	R214 On 04-February-16			Bond Future	8.77	80.5790	8.7722	80.5790	4,320.00
22/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1635	2	1635	2	0.00
22/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1658	2	1658	2	0.00
22/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1611	2	1611	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
22/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	8330	8	8330	8	0.00
22/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	8400	8	8400	8	0.00
22/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	8470	8	8470	8	0.00
22/04/2015	R248 On 07-May-15			Bond Future	8.69	103.0643	8.6886	103.0643	34,224.00
22/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	5792	6	5792	6	0.00
22/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	5889	7	5889	7	0.00
22/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	5694	6	5694	6	0.00
22/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 06-August-15			Bond Future	8.74	104.6985	8.7422	104.6985	1,995.00
22/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
22/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	191	1	191	1	0.00
22/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	84	1	84	1	0.00
22/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	24	0	24	0	0.00
22/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 05-November-15			Bond Future	8.79	101.9889	8.7892	101.9889	0.00
22/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	9175	8	9175	8	0.00
22/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	9052	8	9052	8	0.00
22/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	8928	8	8928	8	0.00