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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/04/2015 TO: 13/04/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0857 On 31-March-21			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
13/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	2025 On 07-May-15			Bond Future	120.01	120.0339	120.0117	120.0339	16.00
13/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	978	1	1	1	0.00
13/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	998	1	1	1	0.00
13/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	988	1	1	1	0.00
13/04/2015	2025 On 06-August-15			Bond Future	120.77	120.7931	120.7684	120.7931	0.00
13/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	232	0	0	0	0.00
13/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	242	0	0	0	0.00
13/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	222	0	0	0	0.00
13/04/2015	2030 On 07-May-15			Bond Future	8.17	101.4714	100.7958	101.4714	7,046.00
13/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	4648	5	5	5	0.00
13/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	4805	5	5	5	0.00
13/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	4727	5	5	5	0.00
13/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2030 On 06-August-15			Bond Future	8.22	99.0812	98.3932	99.0812	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
13/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	4103	3	4	3	0.00
13/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3928	3	4	3	0.00
13/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	4015	3	4	3	0.00
13/04/2015	2032 On 07-May-15			Bond Future	8.27	101.5130	100.7422	101.5130	126.00
13/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	1943	3	2	3	0.00
13/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	2118	3	2	3	0.00
13/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2031	3	2	3	0.00
13/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 06-August-15			Bond Future	8.32	103.1318	102.3469	103.1318	0.00
13/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	1635	2	2	2	0.00
13/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	1548	2	2	2	0.00
13/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	1461	2	1	2	0.00
13/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 05-November-15			Bond Future	8.37	100.6761	99.8777	100.6761	0.00
13/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	3293	2	3	2	0.00
13/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	3385	3	3	3	0.00
13/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	3201	2	3	2	0.00
13/04/2015	2037 On 07-May-15			Bond Future	8.37	104.5406	103.6297	104.5406	32,001.00
13/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	5925	7	6	7	0.00
13/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	6107	7	6	7	0.00
13/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	6016	7	6	7	0.00
13/04/2015	2037 On 07-May-15	8.99	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
13/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 06-August-15			Bond Future	8.42	101.9490	101.0217	101.9490	1,954.00
13/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	3153	4	3	4	0.00
13/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	3058	4	3	4	0.00
13/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	3247	4	3	4	0.00
13/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 05-November-15			Bond Future	8.46	103.6306	102.6874	103.6306	0.00
13/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	4715	4	5	4	0.00
13/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	4821	4	5	4	0.00
13/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	4610	4	5	4	0.00
13/04/2015	2038 On 07-May-15			Bond Future	128.90	128.9228	128.8992	128.9228	2,657.00
13/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	1909	2	2	2	0.00
13/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	1889	2	2	2	0.00
13/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	1899	2	2	2	0.00
13/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2038 On 06-August-15			Bond Future	129.65	129.6788	129.6526	129.6788	0.00
13/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	1663	2	2	2	0.00
13/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	1643	2	2	2	0.00
13/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	1653	2	2	2	0.00
13/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 07-May-15			Bond Future	8.43	106.9190	105.9123	106.9190	9,496.00
13/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	6051	7	6	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
13/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	5951	7	6	7	0.00
13/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	6151	7	6	7	0.00
13/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 06-August-15			Bond Future	8.48	104.2399	103.2153	104.2399	0.00
13/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	2831	4	3	4	0.00
13/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	3040	4	3	4	0.00
13/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	2936	4	3	4	0.00
13/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 05-November-15			Bond Future	8.51	105.9594	104.9172	105.9594	0.00
13/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
13/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	2928	2	3	2	0.00
13/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	2814	2	3	2	0.00
13/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	3042	2	3	2	0.00
13/04/2015	2046 On 07-May-15			Bond Future	129.38	129.1140	129.3802	129.1140	5,889.00
13/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2390	2	2	2	0.00
13/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2370	2	2	2	0.00
13/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2380	2	2	2	0.00
13/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2046 On 06-August-15			Bond Future	131.45	131.1838	131.4519	131.1838	0.00
13/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	2462	2	2	2	0.00
13/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	2442	2	2	2	0.00
13/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	2452	2	2	2	0.00
13/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2046 On 06-August-15	129.01	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
13/04/2015	2050 On 07-May-15			Bond Future	139.30	139.3259	139.3006	139.3259	2,753.00
13/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4291	4	4	4	0.00
13/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4311	4	4	4	0.00
13/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4301	4	4	4	0.00
13/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2050 On 06-August-15			Bond Future	140.07	140.1009	140.0726	140.1009	0.00
13/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3073	3	3	3	0.00
13/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3083	3	3	3	0.00
13/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3063	3	3	3	0.00
13/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	AL12 On 07-May-15			Index Future	560.45	565.2290	560.4480	565.2290	0.00
13/04/2015	AL37 On 07-May-15			Index Future	457.35	458.5730	457.3450	458.5730	122.00
13/04/2015	AL37 On 06-August-15			Index Future	464.55	465.8070	464.5480	465.8070	0.00
13/04/2015	AL7T On 07-May-15			Index Future	545.82	548.5590	545.8240	548.5590	3.00
13/04/2015	AL7T On 06-August-15			Index Future	554.42	557.2130	554.4220	557.2130	0.00
13/04/2015	ALBI On 07-May-15			Index Future	499.25	501.9760	499.2450	501.9760	573.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2015	ALBI On 06-August-15			Index Future	507.11	509.8950	507.1090	509.8950	10.00
13/04/2015	ALBI On 05-November-15			Index Future	515.55	518.3860	515.5460	518.3860	0.00
13/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C207 On 15-January-20			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
13/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2015	EL28 On 07-May-15			Bond Future	123.12	123.1411	123.1197	123.1411	0.00
13/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1880	2	2	2	0.00
13/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1870	2	2	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
13/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1890	2	2	2	0.00
13/04/2015	EL28 On 06-August-15			Bond Future	125.09	125.1152	125.0914	125.1152	0.00
13/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	81	0	0	0	0.00
13/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	91	0	0	0	0.00
13/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	101	0	0	0	0.00
13/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 07-May-15			Bond Future	9.29	86.2876	85.5525	86.2876	6,576.00
13/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3513	4	4	4	0.00
13/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3369	4	3	4	0.00
13/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3441	4	3	4	0.00
13/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 06-August-15			Bond Future	9.37	87.6636	86.9153	87.6636	0.00
13/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1736	2	2	2	0.00
13/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1663	2	2	2	0.00
13/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1810	3	2	3	0.00
13/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 05-November-15			Bond Future	9.44	85.3208	84.5596	85.3208	0.00
13/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3374	3	3	3	0.00
13/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3295	3	3	3	0.00
13/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3453	3	3	3	0.00
13/04/2015	GOVI On 07-May-15			GOVI	495.16	497.7710	495.1640	497.7710	496.00
13/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	451740	48	45	48	0.00
13/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	451640	48	45	48	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
13/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	451540	48	45	48	0.00
13/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 06-August-15			GOVI	502.96	505.6230	502.9630	505.6230	29.00
13/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	29530	6	3	6	0.00
13/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	29630	6	3	6	0.00
13/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	29730	6	3	6	0.00
13/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 05-November-15			GOVI	511.33	514.0420	511.3320	514.0420	0.00
13/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	186680	16	19	16	0.00
13/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	186580	16	19	16	0.00
13/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	186780	16	19	16	0.00
13/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2015	IGOV On 07-May-15			Index Future	228.05	227.8520	228.0490	227.8520	1,013.00
13/04/2015	IGOV On 06-August-15			Index Future	231.66	231.4650	231.6600	231.4650	98.00
13/04/2015	IGOV On 05-November-15			Index Future	235.53	235.3370	235.5330	235.3370	0.00
13/04/2015	ILBI On 07-May-15			Index Future	617.53	616.7690	617.5280	616.7690	0.00
13/04/2015	ILBI On 06-August-15			Index Future	627.53	626.7640	627.5280	626.7640	159.00
13/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
13/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	1,000.00
13/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	0.00
13/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.8000	93.8000	93.8000	5,000.00
13/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
13/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
13/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6700	93.6700	93.6700	0.00
13/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
13/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.2600	93.2600	93.2600	0.00
13/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
13/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
13/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	0.00
13/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
13/04/2015	R023 On 07-May-15			Bond Future	7.62	102.7036	102.2927	102.7036	15,264.00
13/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3028	3	3	3	0.00
13/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3082	3	3	3	0.00
13/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3136	4	3	4	0.00
13/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	32	0	0	0	0.00
13/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	34	0	0	0	0.00
13/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	30	0	0	0	0.00
13/04/2015	R023 On 06-August-15			Bond Future	7.67	104.3413	103.9222	104.3413	0.00
13/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3607	4	4	4	0.00
13/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	7594	8	8	8	0.00
13/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3651	4	4	4	0.00
13/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3695	4	4	4	0.00
13/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	438	0	0	0	0.00
13/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	417	0	0	0	0.00
13/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	427	0	0	0	0.00
13/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	33	0	0	0	911.00
13/04/2015	R186 On 07-May-15			Bond Future	7.80	125.1762	124.4854	125.1762	38,080.00
13/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	3903	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	120	0	0	0	0.00
13/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	56	0	0	0	0.00
13/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	235	0	0	0	0.00
13/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	170	0	0	0	0.00
13/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1081	2	1	2	0.00
13/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2152	3	2	3	0.00
13/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	3828	4	4	4	0.00
13/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	2474	3	2	3	0.00
13/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	2812	3	3	3	0.00
13/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	3979	5	4	5	0.00
13/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	4418	4	4	4	0.00
13/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	100	0	0	0	0.00
13/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3586	3	4	3	4,229.00
13/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	94	0	0	0	0.00
13/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1051	1	1	1	300.00
13/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	3192	3	3	3	4,229.00
13/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	425	0	0	0	4,229.00
13/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	107	0	0	0	0.00
13/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	327	0	0	0	4,229.00
13/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	248	0	0	0	4,229.00
13/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2814	2	3	2	4,229.00
13/04/2015	R186 On 06-August-15			Bond Future	7.85	121.8753	121.1714	121.8753	340.00
13/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2958	3	3	3	0.00
13/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1915	2	2	2	1,000.00
13/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3007	3	3	3	0.00
13/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3056	4	3	4	0.00
13/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	8610	9	9	9	0.00
13/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1769	2	2	2	0.00
13/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2738	2	3	2	0.00
13/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1702	1	2	1	0.00
13/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	199	0	0	0	5,350.00
13/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1735	1	2	1	0.00
13/04/2015	R186 On 05-November-15			Bond Future	7.89	123.8850	123.1686	123.8850	0.00
13/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	4721	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4826	5	5	5	0.00
13/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	4773	5	5	5	0.00
13/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9220	10	9	10	0.00
13/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1826	2	2	2	0.00
13/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	505	0	1	0	2,600.00
13/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1854	2	2	2	0.00
13/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1799	2	2	2	0.00
13/04/2015	R186 On 04-February-16			Bond Future	7.91	120.7557	120.0274	120.7557	5,512.00
13/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2162	2	2	2	0.00
13/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2132	2	2	2	0.00
13/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2102	2	2	2	0.00
13/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5544	5	6	5	0.00
13/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5490	5	5	5	0.00
13/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5599	5	6	5	0.00
13/04/2015	R197 On 07-May-15			Bond Future	289.85	289.7006	289.8521	289.7006	1,046.00
13/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	4158	4	4	4	0.00
13/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	4148	4	4	4	0.00
13/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	4138	4	4	4	0.00
13/04/2015	R197 On 06-August-15			Bond Future	288.44	288.2962	288.4449	288.2962	0.00
13/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	435	0	0	0	0.00
13/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	445	0	0	0	0.00
13/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	455	0	0	0	0.00
13/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R202 On 07-May-15			Bond Future	241.93	240.9400	241.9333	240.9400	53,310.00
13/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3423	2	3	2	0.00
13/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3443	2	3	2	0.00
13/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3433	2	3	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
13/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R202 On 06-August-15			Bond Future	242.59	241.5897	242.5947	241.5897	0.00
13/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2595	2	3	2	0.00
13/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2605	2	3	2	0.00
13/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2585	2	3	2	0.00
13/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R203 On 07-May-15			Bond Future	6.91	104.2987	104.1431	104.2987	7,710.00
13/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	750	1	1	1	0.00
13/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	789	1	1	1	0.00
13/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	769	1	1	1	0.00
13/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	30	0	0	0	0.00
13/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	32	0	0	0	0.00
13/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	28	0	0	0	0.00
13/04/2015	R203 On 06-August-15			Bond Future	6.97	105.9619	105.8021	105.9619	0.00
13/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	278	0	0	0	0.00
13/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	293	0	0	0	0.00
13/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	285	0	0	0	0.00
13/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	718	1	1	1	0.00
13/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	730	1	1	1	0.00
13/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	705	1	1	1	0.00
13/04/2015	R203 On 05-November-15			Bond Future	7.00	103.5419	103.3787	103.5419	0.00
13/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	62	0	0	0	0.00
13/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	64	0	0	0	0.00
13/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	66	0	0	0	0.00
13/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1819	2	2	2	0.00
13/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1803	2	2	2	0.00
13/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1834	2	2	2	0.00
13/04/2015	R204 On 07-May-15			Bond Future	7.15	106.0045	105.7621	106.0045	12,510.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1119	1	1	1	0.00
13/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1147	1	1	1	0.00
13/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1175	1	1	1	0.00
13/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	53	0	0	0	0.00
13/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	49	0	0	0	0.00
13/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	46	0	0	0	0.00
13/04/2015	R204 On 06-August-15			Bond Future	7.22	103.6590	103.4110	103.6590	100.00
13/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3499	4	3	4	0.00
13/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1769	2	2	2	0.00
13/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1816	2	2	2	0.00
13/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1793	2	2	2	0.00
13/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	29	0	0	0	699.00
13/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	230	0	0	0	0.00
13/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	236	0	0	0	0.00
13/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	224	0	0	0	0.00
13/04/2015	R204 On 05-November-15			Bond Future	7.26	105.3682	105.1155	105.3682	0.00
13/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	124	0	0	0	0.00
13/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	127	0	0	0	0.00
13/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	120	0	0	0	0.00
13/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2956	3	3	3	0.00
13/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2982	3	3	3	0.00
13/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3007	3	3	3	0.00
13/04/2015	R207 On 07-May-15			Bond Future	7.32	102.3229	102.0476	102.3229	40,913.00
13/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3538	4	4	4	0.00
13/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1618	2	2	2	66.00
13/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3500	4	4	4	0.00
13/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3575	4	4	4	0.00
13/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	43	0	0	0	0.00
13/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R207 On 06-August-15			Bond Future	7.39	100.3121	100.0307	100.3121	100.00
13/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1749	2	2	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
13/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1802	2	2	2	0.00
13/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1775	2	2	2	0.00
13/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1094	1	1	1	70.00
13/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	455	0	0	0	0.00
13/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	434	0	0	0	0.00
13/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	828	1	1	1	0.00
13/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	445	0	0	0	0.00
13/04/2015	R207 On 05-November-15			Bond Future	7.43	101.9664	101.6796	101.9664	0.00
13/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1881	2	2	2	0.00
13/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1926	2	2	2	0.00
13/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1904	2	2	2	0.00
13/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1245	1	1	1	53.00
13/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	788	1	1	1	0.00
13/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	776	1	1	1	0.00
13/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	764	1	1	1	0.00
13/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1238	1	1	1	0.00
13/04/2015	R207 On 04-February-16			Bond Future	7.45	100.1102	99.8189	100.1102	0.00
13/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1129	1	1	1	43.00
13/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1492	2	1	2	0.00
13/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1528	2	2	2	0.00
13/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1510	2	2	2	0.00
13/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1343	1	1	1	0.00
13/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1328	1	1	1	0.00
13/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1733	2	2	2	0.00
13/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1359	1	1	1	0.00
13/04/2015	R208 On 07-May-15			Bond Future	7.42	97.9497	97.6243	97.9497	56,504.00
13/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2611	3	3	3	0.00
13/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2698	3	3	3	0.00
13/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2654	3	3	3	0.00
13/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	15	0	0	0	0.00
13/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	14	0	0	0	0.00
13/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	17	0	0	0	0.00
13/04/2015	R208 On 06-August-15			Bond Future	7.47	99.5116	99.1794	99.5116	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
13/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2676	3	3	3	0.00
13/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2642	3	3	3	0.00
13/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5909	6	6	6	0.00
13/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2710	3	3	3	0.00
13/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	373	0	0	0	0.00
13/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	364	0	0	0	0.00
13/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	26	0	0	0	198.00
13/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	382	0	0	0	0.00
13/04/2015	R208 On 05-November-15			Bond Future	7.51	97.7519	97.4135	97.7519	0.00
13/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4330	5	4	5	0.00
13/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2083	2	2	2	0.00
13/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2109	2	2	2	0.00
13/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2057	2	2	2	0.00
13/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	301	0	0	0	2,200.00
13/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1077	1	1	1	0.00
13/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1061	1	1	1	0.00
13/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1093	1	1	1	0.00
13/04/2015	R209 On 07-May-15			Bond Future	8.31	81.1620	80.4082	81.1620	22,653.00
13/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	5428	6	5	6	0.00
13/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1045	2	1	2	0.00
13/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	5501	6	6	6	0.00
13/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	5355	6	5	6	0.00
13/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	29	0	0	0	0.00
13/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	9134	8	9	8	0.00
13/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1163	1	1	1	700.00
13/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	27	0	0	0	0.00
13/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	31	0	0	0	0.00
13/04/2015	R209 On 06-August-15			Bond Future	8.36	82.4562	81.6891	82.4562	0.00
13/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	11326	12	11	12	0.00
13/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	5639	6	6	6	0.00
13/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	5698	6	6	6	0.00
13/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	5757	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	696	1	1	1	0.00
13/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	63	0	0	0	2,914.00
13/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	681	1	1	1	0.00
13/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	712	1	1	1	0.00
13/04/2015	R209 On 05-November-15			Bond Future	8.40	80.6673	79.8869	80.6673	0.00
13/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1806	2	2	2	0.00
13/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1864	2	2	2	0.00
13/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1835	2	2	2	0.00
13/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	5182	5	5	5	0.00
13/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	5125	5	5	5	0.00
13/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	5240	5	5	5	0.00
13/04/2015	R210 On 07-May-15			Bond Future	175.90	175.9336	175.9012	175.9336	833.00
13/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	1109	1	1	1	0.00
13/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	1099	1	1	1	0.00
13/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	1089	1	1	1	0.00
13/04/2015	R210 On 06-August-15			Bond Future	178.72	178.7538	178.7180	178.7538	0.00
13/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	272	0	0	0	0.00
13/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	292	0	0	0	0.00
13/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	282	0	0	0	0.00
13/04/2015	R211 On 07-May-15			Bond Future	130.92	130.9458	130.9209	130.9458	1,120.00
13/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4079	4	4	4	0.00
13/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4089	4	4	4	0.00
13/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4069	4	4	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
13/04/2015	R211 On 06-August-15			Bond Future	131.40	131.4277	131.4001	131.4277	0.00
13/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3600	4	4	4	0.00
13/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3590	4	4	4	0.00
13/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3610	4	4	4	0.00
13/04/2015	R212 On 07-May-15			Bond Future	138.48	138.1681	138.4848	138.1681	1,145.00
13/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2505	3	3	3	0.00
13/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2525	3	3	3	0.00
13/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2515	3	3	3	0.00
13/04/2015	R212 On 06-August-15			Bond Future	138.93	138.6078	138.9272	138.6078	0.00
13/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	2063	2	2	2	0.00
13/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	2073	2	2	2	0.00
13/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	2083	2	2	2	0.00
13/04/2015	R213 On 07-May-15			Bond Future	8.23	91.3345	90.6422	91.3345	16,829.00
13/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4105	5	4	5	0.00
13/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4176	5	4	5	0.00
13/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4247	5	4	5	0.00
13/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	72	0	0	0	0.00
13/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	68	0	0	0	0.00
13/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	77	0	0	0	0.00
13/04/2015	R213 On 06-August-15			Bond Future	8.28	92.7910	92.0861	92.7910	0.00
13/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3291	4	3	4	0.00
13/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3340	4	3	4	0.00
13/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3243	4	3	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
13/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1525	1	2	1	0.00
13/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1496	1	1	1	0.00
13/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1555	1	2	1	0.00
13/04/2015	R213 On 05-November-15			Bond Future	8.32	90.7758	90.0587	90.7758	0.00
13/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1267	2	1	2	0.00
13/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1313	2	1	2	0.00
13/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1290	2	1	2	0.00
13/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5996	6	6	6	0.00
13/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5872	5	6	5	0.00
13/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5934	5	6	5	0.00
13/04/2015	R214 On 07-May-15			Bond Future	8.35	82.6213	81.8158	82.6213	15,271.00
13/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	6718	8	7	8	0.00
13/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	6642	7	7	7	0.00
13/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	6566	7	7	7	0.00
13/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	16	0	0	0	0.00
13/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	14	0	0	0	0.00
13/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	17	0	0	0	0.00
13/04/2015	R214 On 06-August-15			Bond Future	8.39	83.9389	83.1191	83.9389	0.00
13/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4354	5	4	5	0.00
13/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	4410	5	4	5	0.00
13/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	4466	5	4	5	0.00
13/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1394	1	1	1	0.00
13/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1368	1	1	1	0.00
13/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1341	1	1	1	0.00
13/04/2015	R214 On 05-November-15			Bond Future	8.43	82.0310	81.1972	82.0310	0.00
13/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1932	2	2	2	0.00
13/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1902	2	2	2	0.00
13/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1871	2	2	2	0.00
13/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5854	5	6	5	0.00
13/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5791	5	6	5	0.00
13/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5727	5	6	5	0.00
13/04/2015	R214 On 04-February-16			Bond Future	8.46	83.4681	82.6200	83.4681	4,320.00
13/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2438	3	2	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
13/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2470	3	2	3	0.00
13/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2406	3	2	3	0.00
13/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6537	6	7	6	0.00
13/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6598	6	7	6	0.00
13/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6660	6	7	6	0.00
13/04/2015	R248 On 07-May-15			Bond Future	8.40	106.6010	105.6153	106.6010	34,121.00
13/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	9030	10	9	10	0.00
13/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	9128	10	9	10	0.00
13/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	8932	10	9	10	0.00
13/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 06-August-15			Bond Future	8.44	108.3010	107.2978	108.3010	745.00
13/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	3276	4	3	4	0.00
13/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	3490	4	3	4	0.00
13/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	3383	4	3	4	0.00
13/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 05-November-15			Bond Future	8.48	105.6553	104.6348	105.6553	0.00
13/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	5816	5	6	5	0.00
13/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	5692	5	6	5	0.00
13/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	5569	5	6	5	0.00