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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/04/2015 TO: 20/04/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	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
20/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	2025 On 07-May-15			Bond Future	120.49	120.5172	120.4948	120.5172	16.00
20/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	495	0	0	0	0.00
20/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	515	0	1	0	0.00
20/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	505	0	1	0	0.00
20/04/2015	2025 On 06-August-15			Bond Future	121.25	121.2763	121.2514	121.2763	0.00
20/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	261	0	0	0	0.00
20/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	241	0	0	0	0.00
20/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	251	0	0	0	0.00
20/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 07-May-15			Bond Future	8.37	99.9049	99.1225	99.9049	7,016.00
20/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	2975	4	3	4	0.00
20/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	3132	4	3	4	0.00
20/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	3053	4	3	4	0.00
20/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 06-August-15			Bond Future	8.43	97.4833	96.6868	97.4833	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
20/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	5809	5	6	5	0.00
20/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	5634	5	6	5	0.00
20/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	5722	5	6	5	0.00
20/04/2015	2032 On 07-May-15			Bond Future	8.48	99.7409	98.9038	99.7409	126.00
20/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	105	1	0	1	0.00
20/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	279	1	0	1	0.00
20/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	192	1	0	1	0.00
20/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 06-August-15			Bond Future	8.54	101.3249	100.4729	101.3249	0.00
20/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	1	0	1	0.00
20/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	1	0	1	0.00
20/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	326	0	0	0	0.00
20/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	239	0	0	0	0.00
20/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	413	0	0	0	0.00
20/04/2015	2032 On 05-November-15			Bond Future	8.59	98.8363	97.9695	98.8363	0.00
20/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	5202	4	5	4	0.00
20/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	5293	4	5	4	0.00
20/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	5110	4	5	4	0.00
20/04/2015	2037 On 07-May-15			Bond Future	8.59	102.4163	101.4395	102.4163	32,001.00
20/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	3734	5	4	5	0.00
20/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	3917	5	4	5	0.00
20/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	3826	5	4	5	0.00
20/04/2015	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
20/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 06-August-15			Bond Future	8.65	99.7840	98.7900	99.7840	1,954.00
20/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	921	2	1	2	0.00
20/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	827	2	1	2	0.00
20/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	1015	2	1	2	0.00
20/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 05-November-15			Bond Future	8.70	101.4268	100.4157	101.4268	0.00
20/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	6987	6	7	6	0.00
20/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	7092	6	7	6	0.00
20/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	6882	6	7	6	0.00
20/04/2015	2038 On 07-May-15			Bond Future	131.55	129.4571	131.5548	129.4571	2,657.00
20/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	4565	2	5	2	0.00
20/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	4545	2	5	2	0.00
20/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	4555	2	5	2	0.00
20/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2038 On 06-August-15			Bond Future	132.34	130.2131	132.3423	130.2131	33.00
20/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	4352	2	4	2	0.00
20/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	4332	2	4	2	0.00
20/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	4342	2	4	2	0.00
20/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 07-May-15			Bond Future	8.66	104.5186	103.3923	104.5186	9,526.00
20/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	3531	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
20/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	3431	5	3	5	0.00
20/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	3631	5	4	5	0.00
20/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 06-August-15			Bond Future	8.71	101.7945	100.6486	101.7945	0.00
20/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	265	1	0	1	0.00
20/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	473	2	0	2	0.00
20/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	369	2	0	2	0.00
20/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 05-November-15			Bond Future	8.76	103.4703	102.3049	103.4703	0.00
20/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
20/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	5540	4	6	4	0.00
20/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	5427	4	5	4	0.00
20/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	5654	4	6	4	0.00
20/04/2015	2046 On 07-May-15			Bond Future	130.09	130.1115	130.0876	130.1115	5,889.00
20/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3098	3	3	3	0.00
20/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3078	3	3	3	0.00
20/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3088	3	3	3	0.00
20/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2046 On 06-August-15			Bond Future	132.16	132.1888	132.1625	132.1888	0.00
20/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3172	3	3	3	0.00
20/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3152	3	3	3	0.00
20/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3162	3	3	3	0.00
20/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	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
20/04/2015	2050 On 07-May-15			Bond Future	140.16	139.8381	140.1582	139.8381	2,753.00
20/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	5148	5	5	5	0.00
20/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	5168	5	5	5	0.00
20/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	5158	5	5	5	0.00
20/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2050 On 06-August-15			Bond Future	140.93	140.6121	140.9348	140.6121	0.00
20/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3935	4	4	4	0.00
20/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3945	4	4	4	0.00
20/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3925	4	4	4	0.00
20/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	AL12 On 07-May-15			Index Future	548.60	553.8620	548.6020	553.8620	0.00
20/04/2015	AL37 On 07-May-15			Index Future	455.25	456.5720	455.2470	456.5720	122.00
20/04/2015	AL37 On 06-August-15			Index Future	462.39	463.7450	462.3880	463.7450	0.00
20/04/2015	AL7T On 07-May-15			Index Future	540.34	543.2930	540.3420	543.2930	3.00
20/04/2015	AL7T On 06-August-15			Index Future	548.82	551.8280	548.8180	551.8280	0.00
20/04/2015	ALBI On 07-May-15			Index Future	493.05	496.0360	493.0460	496.0360	573.00

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20/04/2015	ALBI On 06-August-15			Index Future	500.78	503.8280	500.7800	503.8280	10.00
20/04/2015	ALBI On 05-November-15			Index Future	509.10	512.2020	509.0960	512.2020	0.00
20/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	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
20/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/04/2015	EL28 On 07-May-15			Bond Future	124.76	125.0613	124.7611	125.0613	0.00
20/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	239	0	0	0	0.00
20/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	229	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
20/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	249	0	0	0	0.00
20/04/2015	EL28 On 06-August-15			Bond Future	126.75	127.0579	126.7509	127.0579	0.00
20/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1741	2	2	2	0.00
20/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1751	2	2	2	0.00
20/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1761	2	2	2	0.00
20/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 07-May-15			Bond Future	9.52	84.5196	83.7721	84.5196	6,576.00
20/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1733	2	2	2	0.00
20/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1588	2	2	2	0.00
20/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1661	2	2	2	0.00
20/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 06-August-15			Bond Future	9.61	85.8618	85.1010	85.8618	0.00
20/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	1	0	1	0.00
20/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	1	0	1	0.00
20/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	1	0	1	0.00
20/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	151	0	0	0	0.00
20/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	5	0	0	0	0.00
20/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	78	0	0	0	0.00
20/04/2015	ES33 On 05-November-15			Bond Future	9.69	83.4867	82.7128	83.4867	0.00
20/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5221	4	5	4	0.00
20/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5141	4	5	4	0.00
20/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5300	5	5	5	0.00
20/04/2015	GOVI On 07-May-15			GOVI	489.36	492.2200	489.3640	492.2200	497.00
20/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	393740	42	39	42	0.00
20/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	393640	42	39	42	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
20/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	393540	42	39	42	0.00
20/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 06-August-15			GOVI	497.04	499.9530	497.0400	499.9530	29.00
20/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	29600	0	3	0	0.00
20/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	29700	0	3	0	0.00
20/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	29500	0	3	0	0.00
20/04/2015	GOVI On 05-November-15			GOVI	505.29	508.2620	505.2940	508.2620	0.00
20/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	247060	22	25	22	0.00
20/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	246960	22	25	22	0.00
20/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	247160	22	25	22	0.00
20/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/04/2015	IGOV On 07-May-15			Index Future	229.50	229.2310	229.5040	229.2310	996.00
20/04/2015	IGOV On 06-August-15			Index Future	233.12	232.8520	233.1230	232.8520	98.00
20/04/2015	IGOV On 05-November-15			Index Future	237.01	236.7400	237.0130	236.7400	0.00
20/04/2015	ILBI On 07-May-15			Index Future	621.46	620.4890	621.4590	620.4890	0.00
20/04/2015	ILBI On 06-August-15			Index Future	631.51	630.5270	631.5060	630.5270	159.00
20/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/04/2015	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
20/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8700	93.8700	93.8700	0.00
20/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	5,000.00
20/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	93.7500	93.7500	0.00
20/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
20/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
20/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
20/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	0.00
20/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
20/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
20/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
20/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
20/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
20/04/2015	R023 On 07-May-15			Bond Future	7.73	102.0213	101.6158	102.0213	15,264.00
20/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	2357	3	2	3	0.00
20/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	2410	3	2	3	0.00
20/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2463	3	2	3	0.00
20/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	37	0	0	0	0.00
20/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	40	0	0	0	0.00
20/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	34	0	0	0	0.00
20/04/2015	R023 On 06-August-15			Bond Future	7.79	103.6416	103.2278	103.6416	0.00
20/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3021	3	3	3	0.00
20/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6911	7	7	7	0.00
20/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3062	3	3	3	0.00
20/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3104	3	3	3	0.00
20/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	546	0	1	0	0.00
20/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	520	0	1	0	0.00
20/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	533	0	1	0	0.00
20/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	45	0	0	0	911.00
20/04/2015	R186 On 07-May-15			Bond Future	7.96	123.8291	123.0663	123.8291	37,256.00
20/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	2559	3	3	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
20/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	11	0	0	0	0.00
20/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	3	0	0	0	0.00
20/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	33	0	0	0	0.00
20/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	20	0	0	0	0.00
20/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	367	1	0	1	0.00
20/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	1064	2	1	2	0.00
20/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	2489	3	2	3	0.00
20/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	1313	2	1	2	0.00
20/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1590	2	2	2	0.00
20/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	2629	3	3	3	0.00
20/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	5784	5	6	5	0.00
20/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	175	0	0	0	0.00
20/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	4897	4	5	4	4,229.00
20/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	163	0	0	0	0.00
20/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1756	1	2	1	300.00
20/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	4461	4	4	4	4,229.00
20/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	756	1	1	1	4,229.00
20/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	187	0	0	0	0.00
20/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	586	0	1	0	4,229.00
20/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	446	0	0	0	4,229.00
20/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	4032	3	4	3	4,229.00
20/04/2015	R186 On 06-August-15			Bond Future	8.02	120.4988	119.7217	120.4988	1,190.00
20/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2110	3	2	3	0.00
20/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1272	2	1	2	1,000.00
20/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	2150	3	2	3	0.00
20/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	2192	3	2	3	0.00
20/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	7262	8	7	8	0.00
20/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2371	2	2	2	0.00
20/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3545	3	4	3	0.00
20/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2287	2	2	2	0.00
20/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	300	0	0	0	5,350.00
20/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2329	2	2	2	0.00
20/04/2015	R186 On 05-November-15			Bond Future	8.07	122.4819	121.6911	122.4819	0.00
20/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	3763	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
20/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	3856	4	4	4	0.00
20/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	3809	4	4	4	0.00
20/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	7927	9	8	9	0.00
20/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2339	2	2	2	0.00
20/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	690	1	1	1	2,600.00
20/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2373	2	2	2	0.00
20/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2306	2	2	2	0.00
20/04/2015	R186 On 04-February-16			Bond Future	8.10	119.3225	118.5185	119.3225	5,512.00
20/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1627	2	2	2	0.00
20/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1602	2	2	2	0.00
20/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1578	2	2	2	0.00
20/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	6523	6	7	6	0.00
20/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	6464	6	6	6	0.00
20/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	6583	6	7	6	0.00
20/04/2015	R197 On 07-May-15			Bond Future	291.94	291.7922	291.9438	291.7922	1,046.00
20/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2066	2	2	2	0.00
20/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2056	2	2	2	0.00
20/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2046	2	2	2	0.00
20/04/2015	R197 On 06-August-15			Bond Future	290.55	290.4023	290.5515	290.4023	0.00
20/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2541	2	3	2	0.00
20/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2551	2	3	2	0.00
20/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2561	2	3	2	0.00
20/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R202 On 07-May-15			Bond Future	241.97	241.6659	241.9675	241.6659	53,330.00
20/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3457	3	3	3	0.00
20/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3477	3	3	3	0.00
20/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3467	3	3	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
20/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R202 On 06-August-15			Bond Future	242.61	242.3116	242.6136	242.3116	120.00
20/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2614	2	3	2	0.00
20/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2624	2	3	2	0.00
20/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2604	2	3	2	0.00
20/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R203 On 07-May-15			Bond Future	7.07	103.9876	103.7903	103.9876	7,710.00
20/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	430	1	0	1	0.00
20/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	464	1	0	1	0.00
20/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	447	1	0	1	0.00
20/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1645	2	2	2	0.00
20/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	61	0	0	0	0.00
20/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
20/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	65	0	0	0	0.00
20/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	56	0	0	0	0.00
20/04/2015	R203 On 06-August-15			Bond Future	7.16	105.6391	105.4368	105.6391	233.00
20/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1396	2	1	2	0.00
20/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	158	0	0	0	0.00
20/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	168	0	0	0	0.00
20/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	163	0	0	0	0.00
20/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	961	1	1	1	0.00
20/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	87	0	0	0	5,000.00
20/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	975	1	1	1	0.00
20/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	946	1	1	1	0.00
20/04/2015	R203 On 05-November-15			Bond Future	7.22	103.2105	103.0042	103.2105	0.00
20/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	31	0	0	0	0.00
20/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	32	0	0	0	0.00
20/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	33	0	0	0	0.00
20/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	2161	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
20/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	2144	2	2	2	0.00
20/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	2178	2	2	2	0.00
20/04/2015	R204 On 07-May-15			Bond Future	7.30	105.5684	105.2810	105.5684	12,510.00
20/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	678	1	1	1	0.00
20/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	703	1	1	1	0.00
20/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	729	1	1	1	0.00
20/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	93	0	0	0	0.00
20/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	87	0	0	0	0.00
20/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	80	0	0	0	0.00
20/04/2015	R204 On 06-August-15			Bond Future	7.39	103.2092	102.9155	103.2092	293.00
20/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3021	3	3	3	0.00
20/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1374	2	1	2	0.00
20/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1416	2	1	2	0.00
20/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1395	2	1	2	0.00
20/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	48	0	0	0	699.00
20/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	327	0	0	0	0.00
20/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	335	0	0	0	0.00
20/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	319	0	0	0	0.00
20/04/2015	R204 On 05-November-15			Bond Future	7.44	104.9077	104.6083	104.9077	0.00
20/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	70	0	0	0	0.00
20/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	72	0	0	0	0.00
20/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	68	0	0	0	0.00
20/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3409	3	3	3	0.00
20/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3435	3	3	3	0.00
20/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3462	3	3	3	0.00
20/04/2015	R207 On 07-May-15			Bond Future	7.43	101.9093	101.6175	101.9093	40,843.00
20/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3107	3	3	3	0.00
20/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1200	1	1	1	66.00
20/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3070	3	3	3	0.00
20/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3145	3	3	3	0.00
20/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	56	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
20/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R207 On 06-August-15			Bond Future	7.51	99.8853	99.5872	99.8853	100.00
20/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1430	2	1	2	0.00
20/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1478	2	1	2	0.00
20/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1454	2	1	2	0.00
20/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	846	1	1	1	70.00
20/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	579	0	1	0	0.00
20/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	554	0	1	0	0.00
20/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	1023	1	1	1	0.00
20/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	566	0	1	0	0.00
20/04/2015	R207 On 05-November-15			Bond Future	7.56	101.5294	101.2256	101.5294	0.00
20/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1590	2	2	2	0.00
20/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1632	2	2	2	0.00
20/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1611	2	2	2	0.00
20/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1018	1	1	1	53.00
20/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	952	1	1	1	0.00
20/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	937	1	1	1	0.00
20/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	924	1	1	1	0.00
20/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1466	1	1	1	0.00
20/04/2015	R207 On 04-February-16			Bond Future	7.59	99.6609	99.3523	99.6609	0.00
20/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	934	1	1	1	43.00
20/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1258	1	1	1	0.00
20/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1290	1	1	1	0.00
20/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1274	1	1	1	0.00
20/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1574	1	2	1	0.00
20/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1557	1	2	1	0.00
20/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1591	1	2	1	0.00
20/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2005	2	2	2	0.00
20/04/2015	R208 On 07-May-15			Bond Future	7.52	97.4570	97.1354	97.4570	56,504.00
20/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2121	2	2	2	0.00
20/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2207	3	2	3	0.00
20/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2164	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
20/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	14	0	0	0	0.00
20/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	13	0	0	0	0.00
20/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	15	0	0	0	0.00
20/04/2015	R208 On 06-August-15			Bond Future	7.59	99.0048	98.6764	99.0048	0.00
20/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2258	3	2	3	0.00
20/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2226	2	2	2	0.00
20/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5415	6	5	6	0.00
20/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2290	3	2	3	0.00
20/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	459	0	0	0	0.00
20/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	448	0	0	0	0.00
20/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	35	0	0	0	198.00
20/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	470	0	0	0	0.00
20/04/2015	R208 On 05-November-15			Bond Future	7.63	97.2335	96.8990	97.2335	0.00
20/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3887	4	4	4	0.00
20/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1747	2	2	2	0.00
20/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1771	2	2	2	0.00
20/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1724	2	2	2	0.00
20/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	373	0	0	0	2,200.00
20/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1256	1	1	1	0.00
20/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1238	1	1	1	0.00
20/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1275	1	1	1	0.00
20/04/2015	R209 On 07-May-15			Bond Future	8.54	79.4014	78.5936	79.4014	21,843.00
20/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3648	4	4	4	0.00
20/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	259	1	0	1	0.00
20/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3718	5	4	5	0.00
20/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3578	4	4	4	0.00
20/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	63	0	0	0	0.00
20/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	10948	10	11	10	0.00
20/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	2191	2	2	2	700.00
20/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	59	0	0	0	0.00
20/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	68	0	0	0	0.00
20/04/2015	R209 On 06-August-15			Bond Future	8.59	80.6624	79.8404	80.6624	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
20/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	9527	10	10	10	0.00
20/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	4176	5	4	5	0.00
20/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	4229	5	4	5	0.00
20/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	4281	5	4	5	0.00
20/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	1076	1	1	1	0.00
20/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	112	0	0	0	2,914.00
20/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	1054	1	1	1	0.00
20/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	1098	1	1	1	0.00
20/04/2015	R209 On 05-November-15			Bond Future	8.63	78.8413	78.0052	78.8413	0.00
20/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1182	1	1	1	0.00
20/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1225	1	1	1	0.00
20/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1203	1	1	1	0.00
20/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6432	6	6	6	0.00
20/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6367	6	6	6	0.00
20/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6497	6	6	6	0.00
20/04/2015	R210 On 07-May-15			Bond Future	178.23	178.6575	178.2277	178.6575	833.00
20/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1228	2	1	2	0.00
20/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1238	2	1	2	0.00
20/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1218	2	1	2	0.00
20/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R210 On 06-August-15			Bond Future	181.07	181.5097	181.0702	181.5097	18.00
20/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	2080	3	2	3	0.00
20/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	2060	2	2	2	0.00
20/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	2070	3	2	3	0.00
20/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R211 On 07-May-15			Bond Future	131.31	131.3394	131.3137	131.3394	1,120.00
20/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	3686	4	4	4	0.00
20/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	3696	4	4	4	0.00
20/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	3676	4	4	4	0.00
20/04/2015	R211 On 06-August-15			Bond Future	131.79	131.8190	131.7906	131.8190	0.00
20/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3209	3	3	3	0.00
20/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3199	3	3	3	0.00
20/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3219	3	3	3	0.00
20/04/2015	R212 On 07-May-15			Bond Future	138.73	138.7582	138.7322	138.7582	1,145.00
20/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2258	2	2	2	0.00
20/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2278	2	2	2	0.00
20/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2268	2	2	2	0.00
20/04/2015	R212 On 06-August-15			Bond Future	139.17	139.1984	139.1695	139.1984	7.00
20/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1821	2	2	2	0.00
20/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1831	2	2	2	0.00
20/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1841	2	2	2	0.00
20/04/2015	R213 On 07-May-15			Bond Future	8.42	89.8217	89.0685	89.8217	16,799.00
20/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	2608	3	3	3	0.00
20/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2674	3	3	3	0.00
20/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2740	3	3	3	0.00
20/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	144	0	0	0	0.00
20/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	135	0	0	0	0.00
20/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	154	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
20/04/2015	R213 On 06-August-15			Bond Future	8.48	91.2483	90.4815	91.2483	403.00
20/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2300	3	2	3	0.00
20/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2340	3	2	3	0.00
20/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2260	3	2	3	0.00
20/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2139	2	2	2	0.00
20/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2101	2	2	2	0.00
20/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2177	2	2	2	0.00
20/04/2015	R213 On 05-November-15			Bond Future	8.53	89.2048	88.4247	89.2048	0.00
20/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	833	1	1	1	0.00
20/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	867	1	1	1	0.00
20/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	850	1	1	1	0.00
20/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7195	7	7	7	0.00
20/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	7060	6	7	6	0.00
20/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7127	7	7	7	0.00
20/04/2015	R214 On 07-May-15			Bond Future	8.58	80.6974	79.8387	80.6974	15,271.00
20/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	4756	6	5	6	0.00
20/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	4682	6	5	6	0.00
20/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4607	5	5	5	0.00
20/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	32	0	0	0	0.00
20/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	30	0	0	0	0.00
20/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	35	0	0	0	0.00
20/04/2015	R214 On 06-August-15			Bond Future	8.63	81.9790	81.1052	81.9790	7,892.00
20/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	3004	4	3	4	0.00
20/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	3050	4	3	4	0.00
20/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	3097	4	3	4	0.00
20/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	2057	2	2	2	0.00
20/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	2021	2	2	2	0.00
20/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1986	2	2	2	0.00
20/04/2015	R214 On 05-November-15			Bond Future	8.67	80.0363	79.1475	80.0363	0.00
20/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1230	2	1	2	0.00
20/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1208	1	1	1	0.00
20/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1186	1	1	1	0.00
20/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	7218	7	7	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
20/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	7146	7	7	7	0.00
20/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	7075	6	7	6	0.00
20/04/2015	R214 On 04-February-16			Bond Future	8.71	81.4347	80.5309	81.4347	4,320.00
20/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1677	2	2	2	0.00
20/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1702	2	2	2	0.00
20/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1652	2	2	2	0.00
20/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	7858	7	8	7	0.00
20/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	7926	7	8	7	0.00
20/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	7996	7	8	7	0.00
20/04/2015	R248 On 07-May-15			Bond Future	8.63	104.1678	103.0025	104.1678	34,224.00
20/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	6417	8	6	8	0.00
20/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	6515	8	7	8	0.00
20/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	6319	7	6	7	0.00
20/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 06-August-15			Bond Future	8.68	105.8223	104.6366	105.8223	1,545.00
20/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	615	2	1	2	0.00
20/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	829	2	1	2	0.00
20/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	722	2	1	2	0.00
20/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 05-November-15			Bond Future	8.73	103.1325	101.9266	103.1325	0.00
20/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	8524	7	9	7	0.00
20/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	8400	7	8	7	0.00
20/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	8277	7	8	7	0.00