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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/04/2015 TO: 29/04/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	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
29/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	2025 On 07-May-15			Bond Future	121.21	120.3978	121.2059	120.3978	16.00
29/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	216	0	0	0	0.00
29/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	196	0	0	0	0.00
29/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	206	0	0	0	0.00
29/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	0	1	0	1	0.00
29/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	0	1	0	1	0.00
29/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	0	1	0	1	0.00
29/04/2015	2025 On 06-August-15			Bond Future	121.96	121.1439	121.9639	121.1439	16.00
29/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	974	0	1	0	0.00
29/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	954	0	1	0	0.00
29/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	964	0	1	0	0.00
29/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2025 On 05-November-15			Bond Future	123.97	123.1385	123.9722	123.1385	0.00
29/04/2015	2025 On 05-November-15	123.01	Call	Bond Future	962	0	1	0	0.00
29/04/2015	2025 On 05-November-15	122.99	Call	Bond Future	982	0	1	0	0.00
29/04/2015	2025 On 05-November-15	123.00	Call	Bond Future	972	0	1	0	0.00
29/04/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 07-May-15			Bond Future	8.36	99.2707	99.2354	99.2707	5,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	3245	3	3	3	0.00
29/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	3166	3	3	3	0.00
29/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	3088	3	3	3	0.00
29/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 06-August-15			Bond Future	8.42	96.8299	96.7934	96.8299	3,235.00
29/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	5702	6	6	6	0.00
29/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	5528	5	6	5	0.00
29/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	5615	6	6	6	0.00
29/04/2015	2030 On 05-November-15			Bond Future	8.47	98.4177	98.3807	98.4177	0.00
29/04/2015	2030 On 05-November-15	8.51	Call	Bond Future	345	0	0	0	0.00
29/04/2015	2030 On 05-November-15	8.50	Call	Bond Future	266	0	0	0	0.00
29/04/2015	2030 On 05-November-15	8.49	Call	Bond Future	186	0	0	0	0.00
29/04/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2030 On 05-November-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 07-May-15			Bond Future	8.45	99.1461	99.1079	99.1461	123.00
29/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	396	0	0	0	0.00
29/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	484	1	0	1	0.00
29/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	309	0	0	0	0.00
29/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 06-August-15			Bond Future	8.51	100.7116	100.6723	100.7116	1,473.00
29/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	127	0	0	0	0.00
29/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	40	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
29/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	214	0	0	0	0.00
29/04/2015	2032 On 05-November-15			Bond Future	8.56	98.2065	98.1666	98.2065	0.00
29/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	5004	5	5	5	0.00
29/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	5096	5	5	5	0.00
29/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	4913	5	5	5	0.00
29/04/2015	2032 On 04-February-16			Bond Future	8.61	99.9168	99.8748	99.9168	0.00
29/04/2015	2032 On 04-February-16	8.71	Call	Bond Future	864	1	1	1	0.00
29/04/2015	2032 On 04-February-16	8.69	Call	Bond Future	697	1	1	1	0.00
29/04/2015	2032 On 04-February-16	8.70	Call	Bond Future	781	1	1	1	0.00
29/04/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 07-May-15			Bond Future	8.56	101.8551	101.7640	101.8551	30,545.00
29/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	4241	4	4	4	0.00
29/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	4059	4	4	4	0.00
29/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	4150	4	4	4	0.00
29/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 06-August-15			Bond Future	8.62	99.2047	99.1114	99.2047	3,410.00
29/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	1242	1	1	1	0.00
29/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	1148	1	1	1	0.00
29/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	1337	1	1	1	0.00
29/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 05-November-15			Bond Future	8.67	100.8314	100.7367	100.8314	0.00
29/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 05-November-15	8.01	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
29/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	6666	7	7	7	0.00
29/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	6771	7	7	7	0.00
29/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	6561	6	7	6	0.00
29/04/2015	2037 On 04-February-16			Bond Future	8.71	98.3296	98.2318	98.3296	0.00
29/04/2015	2037 On 04-February-16	8.74	Call	Bond Future	315	0	0	0	0.00
29/04/2015	2037 On 04-February-16	8.75	Call	Bond Future	409	1	0	1	0.00
29/04/2015	2037 On 04-February-16	8.76	Call	Bond Future	502	1	1	1	0.00
29/04/2015	2037 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 07-May-15			Bond Future	131.64	130.6818	131.6391	130.6818	3,303.00
29/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	4649	4	5	4	0.00
29/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	4629	4	5	4	0.00
29/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	4639	4	5	4	0.00
29/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 06-August-15			Bond Future	132.42	131.4454	132.4172	131.4454	911.00
29/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	4427	3	4	3	0.00
29/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	4407	3	4	3	0.00
29/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	4417	3	4	3	0.00
29/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 05-November-15			Bond Future	134.60	133.6098	134.5976	133.6098	0.00
29/04/2015	2038 On 05-November-15	134.00	Call	Bond Future	598	0	1	0	0.00
29/04/2015	2038 On 05-November-15	134.01	Call	Bond Future	588	0	1	0	0.00
29/04/2015	2038 On 05-November-15	133.99	Call	Bond Future	608	0	1	0	0.00
29/04/2015	2038 On 05-November-15	134.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 05-November-15	134.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2038 On 05-November-15	133.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 07-May-15			Bond Future	8.61	103.8980	103.8512	103.8980	9,524.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	4090	4	4	4	0.00
29/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	3890	4	4	4	0.00
29/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	3990	4	4	4	0.00
29/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 06-August-15			Bond Future	8.67	101.1545	101.1063	101.1545	654.00
29/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	722	1	1	1	0.00
29/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	931	1	1	1	0.00
29/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	827	1	1	1	0.00
29/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 05-November-15			Bond Future	8.72	102.8132	102.7644	102.8132	0.00
29/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	5081	5	5	5	0.00
29/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	4967	5	5	5	0.00
29/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	5195	5	5	5	0.00
29/04/2015	2044 On 04-February-16			Bond Future	8.75	100.2207	100.1694	100.2207	0.00
29/04/2015	2044 On 04-February-16	9.01	Call	Bond Future	2598	3	3	3	0.00
29/04/2015	2044 On 04-February-16	8.99	Call	Bond Future	2399	2	2	2	0.00
29/04/2015	2044 On 04-February-16	9.00	Call	Bond Future	2499	3	2	3	0.00
29/04/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 07-May-15			Bond Future	132.00	130.8078	131.9983	130.8078	5,889.00
29/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	4988	4	5	4	0.00
29/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	4998	4	5	4	0.00
29/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	5008	4	5	4	0.00
29/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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29/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 06-August-15			Bond Future	134.09	132.8843	134.0925	132.8843	6,022.00
29/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	5102	4	5	4	0.00
29/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	5082	4	5	4	0.00
29/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	5092	4	5	4	0.00
29/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 05-November-15			Bond Future	134.91	133.6843	134.9127	133.6843	0.00
29/04/2015	2046 On 05-November-15	132.99	Call	Bond Future	1923	1	2	1	0.00
29/04/2015	2046 On 05-November-15	133.00	Call	Bond Future	1913	1	2	1	0.00
29/04/2015	2046 On 05-November-15	133.01	Call	Bond Future	1903	1	2	1	0.00
29/04/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 07-May-15			Bond Future	142.80	141.3799	142.7973	141.3799	2,954.00
29/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	7807	6	8	6	0.00
29/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	7787	6	8	6	0.00
29/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	7797	6	8	6	0.00
29/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 06-August-15			Bond Future	143.60	142.1659	143.6046	142.1659	2,588.00
29/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	6605	5	7	5	0.00
29/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	6615	5	7	5	0.00
29/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	6595	5	7	5	0.00
29/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 05-November-15			Bond Future	145.97	144.5062	145.9689	144.5062	0.00
29/04/2015	2050 On 05-November-15	145.00	Call	Bond Future	969	0	1	0	0.00
29/04/2015	2050 On 05-November-15	144.99	Call	Bond Future	979	0	1	0	0.00
29/04/2015	2050 On 05-November-15	145.01	Call	Bond Future	959	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	2050 On 05-November-15	145.01	Put	Bond Future	0	1	0	1	0.00
29/04/2015	2050 On 05-November-15	145.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	2050 On 05-November-15	144.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	AL12 On 07-May-15			Index Future	550.24	550.6470	550.2440	550.6470	0.00
29/04/2015	AL37 On 07-May-15			Index Future	455.82	456.1740	455.8180	456.1740	3.00
29/04/2015	AL37 On 06-August-15			Index Future	462.94	463.3010	462.9360	463.3010	122.00
29/04/2015	AL37 On 05-November-15			Index Future	470.60	470.9730	470.6020	470.9730	0.00
29/04/2015	AL7T On 07-May-15			Index Future	541.43	541.5760	541.4280	541.5760	0.00
29/04/2015	AL7T On 06-August-15			Index Future	549.88	550.0360	549.8820	550.0360	3.00
29/04/2015	AL7T On 05-November-15			Index Future	558.99	559.1440	558.9880	559.1440	0.00
29/04/2015	ALBI On 07-May-15			Index Future	494.15	494.4230	494.1520	494.4230	228.00
29/04/2015	ALBI On 06-August-15			Index Future	501.87	502.1470	501.8680	502.1470	286.00
29/04/2015	ALBI On 05-November-15			Index Future	510.18	510.4620	510.1790	510.4620	100.00
29/04/2015	ALBI On 04-February-16			Index Future	519.05	519.3430	519.0480	519.3430	0.00
29/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C023 On 28-February-23			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
29/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C212 On 31-January-22			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
29/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/04/2015	EL28 On 07-May-15			Bond Future	125.47	124.8299	125.4667	124.8299	0.00
29/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	457	0	0	0	0.00
29/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	467	0	0	0	0.00
29/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	477	0	0	0	0.00
29/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 06-August-15			Bond Future	127.46	126.8115	127.4574	126.8115	0.00
29/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2447	2	2	2	0.00
29/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2457	2	2	2	0.00
29/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2467	2	2	2	0.00
29/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 06-August-15	124.99	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
29/04/2015	EL28 On 05-November-15			Bond Future	128.03	127.3719	128.0286	127.3719	0.00
29/04/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1039	0	1	0	0.00
29/04/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1029	0	1	0	0.00
29/04/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1019	0	1	0	0.00
29/04/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 07-May-15			Bond Future	9.48	84.1518	84.0839	84.1518	180.00
29/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1900	2	2	2	0.00
29/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2045	2	2	2	0.00
29/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1972	2	2	2	0.00
29/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 06-August-15			Bond Future	9.57	85.4806	85.4110	85.4806	6,396.00
29/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	232	0	0	0	0.00
29/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	305	0	0	0	0.00
29/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	158	0	0	0	0.00
29/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 05-November-15			Bond Future	9.65	83.0937	83.0230	83.0937	0.00
29/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4910	5	5	5	0.00
29/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4831	5	5	5	0.00
29/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4990	5	5	5	0.00
29/04/2015	ES33 On 04-February-16			Bond Future	9.72	84.5408	84.4677	84.5408	0.00
29/04/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1894	2	2	2	0.00
29/04/2015	ES33 On 04-February-16	10.01	Call	Bond Future	2032	2	2	2	0.00
29/04/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1963	2	2	2	0.00
29/04/2015	ES33 On 04-February-16	10.01	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
29/04/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	GOVI On 07-May-15			GOVI	490.47	490.7570	490.4740	490.7570	499.00
29/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	404840	41	40	41	0.00
29/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	404640	41	40	41	0.00
29/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	404740	41	40	41	0.00
29/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 06-August-15			GOVI	498.13	498.4240	498.1330	498.4240	51.00
29/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	18670	2	2	2	0.00
29/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	18570	2	2	2	0.00
29/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	18770	2	2	2	0.00
29/04/2015	GOVI On 05-November-15			GOVI	506.38	506.6770	506.3820	506.6770	0.00
29/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	236180	23	24	23	0.00
29/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	236080	23	24	23	0.00
29/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	236280	23	24	23	0.00
29/04/2015	GOVI On 04-February-16			GOVI	515.19	515.4920	515.1850	515.4920	0.00
29/04/2015	GOVI On 04-February-16	511.99	Call	GOVI	31950	4	3	4	0.00
29/04/2015	GOVI On 04-February-16	512.01	Call	GOVI	31750	3	3	3	0.00
29/04/2015	GOVI On 04-February-16	512.00	Call	GOVI	31850	3	3	3	0.00
29/04/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
29/04/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
29/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	IGOV On 07-May-15			Index Future	230.71	230.0250	230.7110	230.0250	932.00
29/04/2015	IGOV On 06-August-15			Index Future	234.33	233.6380	234.3330	233.6380	717.00
29/04/2015	IGOV On 05-November-15			Index Future	238.23	237.5250	238.2320	237.5250	0.00
29/04/2015	IGOV On 04-February-16			Index Future	242.39	241.6760	242.3920	241.6760	0.00
29/04/2015	ILBI On 07-May-15			Index Future	625.07	623.2930	625.0720	623.2930	0.00
29/04/2015	ILBI On 06-August-15			Index Future	635.15	633.3480	635.1530	633.3480	159.00
29/04/2015	ILBI On 05-November-15			Index Future	645.69	643.8520	645.6860	643.8520	0.00
29/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
29/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	5,000.00
29/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	0.00
29/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
29/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
29/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
29/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	0.00
29/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.1300	93.1300	93.1300	0.00
29/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
29/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
29/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
29/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
29/04/2015	R023 On 07-May-15			Bond Future	7.72	101.8059	101.6936	101.8059	12,084.00
29/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	2400	3	2	3	0.00
29/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2511	3	3	3	0.00
29/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	2455	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
29/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	4	0	0	0	0.00
29/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	3	0	0	0	0.00
29/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	5	0	0	0	0.00
29/04/2015	R023 On 06-August-15			Bond Future	7.78	103.4134	103.2987	103.4134	1,295.00
29/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3091	3	3	3	0.00
29/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6983	7	7	7	0.00
29/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3132	3	3	3	0.00
29/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3174	3	3	3	0.00
29/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	545	1	1	1	0.00
29/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	519	0	1	0	0.00
29/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	532	1	1	1	0.00
29/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	46	0	0	0	911.00
29/04/2015	R023 On 05-November-15			Bond Future	7.83	101.1838	101.0672	101.1838	0.00
29/04/2015	R023 On 05-November-15	7.99	Call	Bond Future	874	1	1	1	0.00
29/04/2015	R023 On 05-November-15	8.01	Call	Bond Future	982	1	1	1	0.00
29/04/2015	R023 On 05-November-15	8.00	Call	Bond Future	928	1	1	1	0.00
29/04/2015	R023 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R023 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R023 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R023 On 04-February-16			Bond Future	7.87	102.9454	102.8253	102.9454	0.00
29/04/2015	R023 On 04-February-16	8.01	Call	Bond Future	745	1	1	1	0.00
29/04/2015	R023 On 04-February-16	7.99	Call	Bond Future	639	1	1	1	0.00
29/04/2015	R023 On 04-February-16	8.00	Call	Bond Future	692	1	1	1	0.00
29/04/2015	R023 On 04-February-16	7.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R023 On 04-February-16	8.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R023 On 04-February-16	8.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R186 On 07-May-15			Bond Future	7.92	123.3862	123.3922	123.3862	39,058.00
29/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	2742	3	3	3	0.00
29/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	1	0	0	0	0.00
29/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	3	0	0	0	0.00
29/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	245	0	0	0	0.00
29/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	1008	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	2664	3	3	3	0.00
29/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	1302	1	1	1	0.00
29/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1629	2	2	2	0.00
29/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	2820	3	3	3	0.00
29/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	6	0	0	0	0.00
29/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	32	0	0	0	0.00
29/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	4561	5	5	5	4,229.00
29/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	28	0	0	0	0.00
29/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	5455	5	5	5	0.00
29/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1308	1	1	1	300.00
29/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	4118	4	4	4	4,229.00
29/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	374	0	0	0	4,229.00
29/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	36	0	0	0	0.00
29/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	249	0	0	0	4,229.00
29/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	159	0	0	0	4,229.00
29/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	3679	4	4	4	4,229.00
29/04/2015	R186 On 06-August-15			Bond Future	7.98	120.0377	120.0429	120.0377	7,158.00
29/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2266	2	2	2	0.00
29/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1391	1	1	1	1,000.00
29/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	2308	2	2	2	0.00
29/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	2351	2	2	2	0.00
29/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	7554	8	8	8	0.00
29/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2206	2	2	2	0.00
29/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3343	3	3	3	0.00
29/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2125	2	2	2	0.00
29/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	270	0	0	0	5,350.00
29/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2165	2	2	2	0.00
29/04/2015	R186 On 05-November-15			Bond Future	8.03	122.0054	122.0107	122.0054	0.00
29/04/2015	R186 On 05-November-15	8.45	Call	Bond Future	5059	5	5	5	0.00
29/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	4007	4	4	4	0.00
29/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4102	4	4	4	0.00
29/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	4055	4	4	4	0.00
29/04/2015	R186 On 05-November-15	8.35	Call	Bond Future	4544	5	5	5	0.00
29/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	8251	8	8	8	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
29/04/2015	R186 On 05-November-15	8.45	Put	Bond Future	1692	2	2	2	6,248.00
29/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2265	2	2	2	8,690.00
29/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	694	1	1	1	2,600.00
29/04/2015	R186 On 05-November-15	8.35	Put	Bond Future	1962	2	2	2	9,370.00
29/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2297	2	2	2	0.00
29/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2233	2	2	2	0.00
29/04/2015	R186 On 04-February-16			Bond Future	8.06	118.8301	118.8337	118.8301	5,512.00
29/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1826	2	2	2	0.00
29/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1800	2	2	2	0.00
29/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1774	2	2	2	0.00
29/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	6405	6	6	6	0.00
29/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	6348	6	6	6	0.00
29/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	6463	6	6	6	0.00
29/04/2015	R197 On 07-May-15			Bond Future	292.21	292.1910	292.2131	292.1910	183.00
29/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	1797	2	2	2	0.00
29/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	1787	2	2	2	0.00
29/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	1777	2	2	2	0.00
29/04/2015	R197 On 06-August-15			Bond Future	290.80	290.7812	290.8013	290.7812	1,046.00
29/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2791	3	3	3	0.00
29/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2801	3	3	3	0.00
29/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2811	3	3	3	0.00
29/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 05-November-15			Bond Future	295.59	295.5684	295.5895	295.5684	0.00
29/04/2015	R197 On 05-November-15	294.99	Call	Bond Future	600	1	1	1	0.00
29/04/2015	R197 On 05-November-15	295.01	Call	Bond Future	580	1	1	1	0.00
29/04/2015	R197 On 05-November-15	295.00	Call	Bond Future	590	1	1	1	0.00
29/04/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R197 On 05-November-15	295.01	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
29/04/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 07-May-15			Bond Future	243.77	243.4026	243.7702	243.4026	3,147.00
29/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	5270	5	5	5	0.00
29/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	5280	5	5	5	0.00
29/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	5260	5	5	5	0.00
29/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 06-August-15			Bond Future	244.43	244.0542	244.4255	244.0542	53,033.00
29/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	4416	4	4	4	0.00
29/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	4436	4	4	4	0.00
29/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	4426	4	4	4	0.00
29/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 05-November-15			Bond Future	248.45	248.0718	248.4497	248.0718	0.00
29/04/2015	R202 On 05-November-15	246.01	Call	Bond Future	2440	2	2	2	0.00
29/04/2015	R202 On 05-November-15	246.00	Call	Bond Future	2450	2	2	2	0.00
29/04/2015	R202 On 05-November-15	245.99	Call	Bond Future	2460	2	2	2	0.00
29/04/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R203 On 07-May-15			Bond Future	6.95	104.0674	104.0585	104.0674	7,520.00
29/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	661	1	1	1	0.00
29/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1913	2	2	2	0.00
29/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	640	1	1	1	0.00
29/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	682	1	1	1	0.00
29/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	6	0	0	0	0.00
29/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
29/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	5	0	0	0	0.00
29/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	7	0	0	0	0.00
29/04/2015	R203 On 06-August-15			Bond Future	7.02	105.7107	105.7009	105.7107	4,956.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1643	2	2	2	0.00
29/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	261	0	0	0	0.00
29/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	268	0	0	0	0.00
29/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	274	0	0	0	0.00
29/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	801	1	1	1	0.00
29/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	788	1	1	1	0.00
29/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	70	0	0	0	5,000.00
29/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	814	1	1	1	0.00
29/04/2015	R203 On 05-November-15			Bond Future	7.07	103.2765	103.2667	103.2765	0.00
29/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	59	0	0	0	0.00
29/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	62	0	0	0	0.00
29/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	60	0	0	0	0.00
29/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1927	2	2	2	0.00
29/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1943	2	2	2	0.00
29/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1911	2	2	2	0.00
29/04/2015	R203 On 04-February-16			Bond Future	7.08	105.0749	105.0633	105.0749	0.00
29/04/2015	R203 On 04-February-16	7.26	Call	Bond Future	276	0	0	0	0.00
29/04/2015	R203 On 04-February-16	7.24	Call	Bond Future	246	0	0	0	0.00
29/04/2015	R203 On 04-February-16	7.25	Call	Bond Future	261	0	0	0	0.00
29/04/2015	R203 On 04-February-16	7.24	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R203 On 04-February-16	7.25	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R203 On 04-February-16	7.26	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R204 On 07-May-15			Bond Future	7.20	105.6364	105.6074	105.6364	12,400.00
29/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	922	1	1	1	0.00
29/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	982	1	1	1	0.00
29/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	952	1	1	1	0.00
29/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	10	0	0	0	0.00
29/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	9	0	0	0	0.00
29/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	7	0	0	0	0.00
29/04/2015	R204 On 06-August-15			Bond Future	7.28	103.2688	103.2385	103.2688	7,076.00
29/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3331	3	3	3	0.00
29/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1614	2	2	2	0.00
29/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1659	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
29/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1637	2	2	2	0.00
29/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	34	0	0	0	699.00
29/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	246	0	0	0	0.00
29/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	253	0	0	0	0.00
29/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	240	0	0	0	0.00
29/04/2015	R204 On 05-November-15			Bond Future	7.33	104.9614	104.9308	104.9614	0.00
29/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	115	0	0	0	0.00
29/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	118	0	0	0	0.00
29/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	112	0	0	0	0.00
29/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3132	3	3	3	0.00
29/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3158	3	3	3	0.00
29/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3184	3	3	3	0.00
29/04/2015	R204 On 04-February-16			Bond Future	7.35	102.7510	102.7183	102.7510	0.00
29/04/2015	R204 On 04-February-16	7.51	Call	Bond Future	398	0	0	0	0.00
29/04/2015	R204 On 04-February-16	7.50	Call	Bond Future	373	0	0	0	0.00
29/04/2015	R204 On 04-February-16	7.49	Call	Bond Future	347	0	0	0	0.00
29/04/2015	R204 On 04-February-16	7.50	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R204 On 04-February-16	7.51	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R204 On 04-February-16	7.49	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R207 On 07-May-15			Bond Future	7.42	101.7937	101.6802	101.7937	40,222.00
29/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3170	3	3	3	0.00
29/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1218	1	1	1	66.00
29/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3207	3	3	3	0.00
29/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3133	3	3	3	0.00
29/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	11	0	0	0	0.00
29/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R207 On 06-August-15			Bond Future	7.49	99.7586	99.6426	99.7586	981.00
29/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1465	2	1	2	0.00
29/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1513	2	2	2	0.00
29/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1489	2	1	2	0.00
29/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	875	1	1	1	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	559	1	1	1	0.00
29/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	546	1	1	1	0.00
29/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	534	1	1	1	0.00
29/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	996	1	1	1	0.00
29/04/2015	R207 On 05-November-15			Bond Future	7.54	101.3940	101.2762	101.3940	0.00
29/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1648	2	2	2	0.00
29/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1690	2	2	2	0.00
29/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1669	2	2	2	0.00
29/04/2015	R207 On 05-November-15	7.50	Call	Bond Future	1186	1	1	1	19.00
29/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1069	1	1	1	53.00
29/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	959	1	1	1	0.00
29/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	932	1	1	1	0.00
29/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1466	1	1	1	0.00
29/04/2015	R207 On 05-November-15	7.50	Put	Bond Future	1337	1	1	1	0.00
29/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	946	1	1	1	0.00
29/04/2015	R207 On 04-February-16			Bond Future	7.58	99.5169	99.3956	99.5169	0.00
29/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1000	1	1	1	43.00
29/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1326	1	1	1	0.00
29/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1358	1	1	1	0.00
29/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1342	1	1	1	19.00
29/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1599	2	2	2	0.00
29/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1581	2	2	2	0.00
29/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2027	2	2	2	0.00
29/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1616	2	2	2	0.00
29/04/2015	R208 On 07-May-15			Bond Future	7.52	97.2656	97.1769	97.2656	54,856.00
29/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2148	2	2	2	0.00
29/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2237	2	2	2	0.00
29/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2193	2	2	2	0.00
29/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	1	0	0	0	0.00
29/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	1	0	0	0	0.00
29/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	1	0	0	0	0.00
29/04/2015	R208 On 06-August-15			Bond Future	7.58	98.8015	98.7107	98.8015	3,634.00
29/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2282	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
29/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2250	2	2	2	0.00
29/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5451	6	5	6	0.00
29/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2314	2	2	2	0.00
29/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	448	0	0	0	0.00
29/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	437	0	0	0	0.00
29/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	36	0	0	0	198.00
29/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	459	0	0	0	0.00
29/04/2015	R208 On 05-November-15			Bond Future	7.63	97.0206	96.9284	97.0206	0.00
29/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3934	4	4	4	0.00
29/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1796	2	2	2	0.00
29/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1820	2	2	2	0.00
29/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1773	2	2	2	0.00
29/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	389	0	0	0	2,200.00
29/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1276	1	1	1	0.00
29/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1257	1	1	1	0.00
29/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1294	1	1	1	0.00
29/04/2015	R208 On 04-February-16			Bond Future	7.66	98.7100	98.6147	98.7100	0.00
29/04/2015	R208 On 04-February-16	7.75	Call	Bond Future	367	0	0	0	0.00
29/04/2015	R208 On 04-February-16	7.74	Call	Bond Future	326	0	0	0	0.00
29/04/2015	R208 On 04-February-16	7.76	Call	Bond Future	408	1	0	1	0.00
29/04/2015	R208 On 04-February-16	7.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R208 On 04-February-16	7.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R208 On 04-February-16	7.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R209 On 07-May-15			Bond Future	8.50	78.9703	78.8943	78.9703	20,810.00
29/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3816	4	4	4	0.00
29/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	139	0	0	0	0.00
29/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3964	4	4	4	0.00
29/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3890	4	4	4	0.00
29/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	10647	11	11	11	0.00
29/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	5	0	0	0	0.00
29/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1770	2	2	2	700.00
29/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	5	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
29/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	6	0	0	0	0.00
29/04/2015	R209 On 06-August-15			Bond Future	8.55	80.2172	80.1395	80.2172	5,077.00
29/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	9813	10	10	10	0.00
29/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	4402	4	4	4	0.00
29/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	4456	5	4	5	0.00
29/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	4348	4	4	4	0.00
29/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	950	1	1	1	0.00
29/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	99	0	0	0	2,914.00
29/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	930	1	1	1	0.00
29/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	970	1	1	1	0.00
29/04/2015	R209 On 05-November-15			Bond Future	8.60	78.3837	78.3047	78.3837	0.00
29/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1280	1	1	1	0.00
29/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1326	1	1	1	0.00
29/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1303	1	1	1	0.00
29/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6233	6	6	6	0.00
29/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6169	6	6	6	0.00
29/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6297	6	6	6	0.00
29/04/2015	R209 On 04-February-16			Bond Future	8.63	79.7487	79.6672	79.7487	0.00
29/04/2015	R209 On 04-February-16	8.74	Call	Bond Future	829	1	1	1	0.00
29/04/2015	R209 On 04-February-16	8.75	Call	Bond Future	906	1	1	1	0.00
29/04/2015	R209 On 04-February-16	8.76	Call	Bond Future	983	1	1	1	0.00
29/04/2015	R209 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R209 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R209 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 07-May-15			Bond Future	179.21	178.3008	179.2056	178.3008	246.00
29/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	2206	1	2	1	0.00
29/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	2196	1	2	1	0.00
29/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	2216	1	2	1	0.00
29/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 06-August-15			Bond Future	182.05	181.1312	182.0488	181.1312	769.00
29/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	3059	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
29/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	3039	2	3	2	0.00
29/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	3049	2	3	2	0.00
29/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 05-November-15			Bond Future	182.94	182.0097	182.9429	182.0097	0.00
29/04/2015	R210 On 05-November-15	182.00	Call	Bond Future	943	0	1	0	0.00
29/04/2015	R210 On 05-November-15	182.01	Call	Bond Future	933	0	1	0	0.00
29/04/2015	R210 On 05-November-15	181.99	Call	Bond Future	953	0	1	0	0.00
29/04/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 07-May-15			Bond Future	132.15	132.1425	132.1499	132.1425	1,120.00
29/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	2850	3	3	3	0.00
29/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	2860	3	3	3	0.00
29/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	2840	3	3	3	0.00
29/04/2015	R211 On 06-August-15			Bond Future	132.63	132.6228	132.6293	132.6228	0.00
29/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2371	2	2	2	0.00
29/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2361	2	2	2	0.00
29/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2381	2	2	2	0.00
29/04/2015	R211 On 05-November-15			Bond Future	134.81	134.8065	134.8133	134.8065	0.00
29/04/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R211 On 05-November-15	135.00	Put	Bond Future	187	0	0	0	0.00
29/04/2015	R211 On 05-November-15	135.01	Put	Bond Future	197	0	0	0	0.00
29/04/2015	R211 On 05-November-15	134.99	Put	Bond Future	177	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
29/04/2015	R212 On 07-May-15			Bond Future	139.16	139.1541	139.1645	139.1541	32.00
29/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	1825	2	2	2	0.00
29/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	1845	2	2	2	0.00
29/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	1835	2	2	2	0.00
29/04/2015	R212 On 06-August-15			Bond Future	139.60	139.5880	139.5974	139.5880	1,120.00
29/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1393	1	1	1	0.00
29/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1403	1	1	1	0.00
29/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1413	1	1	1	0.00
29/04/2015	R212 On 05-November-15			Bond Future	141.90	141.8863	141.8962	141.8863	0.00
29/04/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R212 On 05-November-15	146.00	Put	Bond Future	4104	4	4	4	0.00
29/04/2015	R212 On 05-November-15	146.01	Put	Bond Future	4114	4	4	4	0.00
29/04/2015	R212 On 05-November-15	145.99	Put	Bond Future	4094	4	4	4	0.00
29/04/2015	R213 On 07-May-15			Bond Future	8.40	89.3235	89.2493	89.3235	15,965.00
29/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	2667	3	3	3	0.00
29/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2812	3	3	3	0.00
29/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2739	3	3	3	0.00
29/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	28	0	0	0	0.00
29/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	32	0	0	0	0.00
29/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	25	0	0	0	0.00
29/04/2015	R213 On 06-August-15			Bond Future	8.46	90.7339	90.6580	90.7339	6,186.00
29/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2423	2	2	2	0.00
29/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2382	2	2	2	0.00
29/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2341	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
29/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2044	2	2	2	0.00
29/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2081	2	2	2	0.00
29/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2008	2	2	2	0.00
29/04/2015	R213 On 05-November-15			Bond Future	8.51	88.6763	88.5991	88.6763	0.00
29/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	915	1	1	1	0.00
29/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	952	1	1	1	0.00
29/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	933	1	1	1	0.00
29/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7103	7	7	7	0.00
29/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	6970	7	7	7	0.00
29/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7037	7	7	7	0.00
29/04/2015	R213 On 04-February-16			Bond Future	8.55	90.2202	90.1404	90.2202	0.00
29/04/2015	R213 On 04-February-16	8.75	Call	Bond Future	1505	2	2	2	0.00
29/04/2015	R213 On 04-February-16	8.76	Call	Bond Future	1579	2	2	2	0.00
29/04/2015	R213 On 04-February-16	8.74	Call	Bond Future	1430	2	1	2	0.00
29/04/2015	R213 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R213 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R213 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R214 On 07-May-15			Bond Future	8.53	80.2361	80.1980	80.2361	12,089.00
29/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	5009	5	5	5	0.00
29/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	5086	5	5	5	0.00
29/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4933	5	5	5	0.00
29/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	1	0	0	0	0.00
29/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	1	0	0	0	0.00
29/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	1	0	0	0	0.00
29/04/2015	R214 On 06-August-15			Bond Future	8.58	81.5030	81.4638	81.5030	9,602.00
29/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	3147	3	3	3	0.00
29/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	3195	3	3	3	0.00
29/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	3244	3	3	3	0.00
29/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1843	2	2	2	0.00
29/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1808	2	2	2	0.00
29/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1775	2	2	2	0.00
29/04/2015	R214 On 05-November-15			Bond Future	8.63	79.5473	79.5074	79.5473	0.00
29/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1358	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1334	1	1	1	0.00
29/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1311	1	1	1	0.00
29/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	6983	7	7	7	0.00
29/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	6913	7	7	7	0.00
29/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	6843	7	7	7	0.00
29/04/2015	R214 On 04-February-16			Bond Future	8.67	80.9323	80.8906	80.9323	4,320.00
29/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1849	2	2	2	0.00
29/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1875	2	2	2	0.00
29/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1823	2	2	2	0.00
29/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	7671	8	8	8	0.00
29/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	7739	8	8	8	0.00
29/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	7806	8	8	8	0.00
29/04/2015	R248 On 07-May-15			Bond Future	8.59	103.5173	103.4127	103.5173	22,627.00
29/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	6828	7	7	7	0.00
29/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	6925	7	7	7	0.00
29/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	6730	7	7	7	0.00
29/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 06-August-15			Bond Future	8.65	105.1518	105.0449	105.1518	16,306.00
29/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	1023	1	1	1	0.00
29/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	1238	1	1	1	0.00
29/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	1130	1	1	1	0.00
29/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 05-November-15			Bond Future	8.69	102.4443	102.3358	102.4443	0.00
29/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	8115	8	8	8	0.00
29/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	7991	8	8	8	0.00
29/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	7868	8	8	8	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
29/04/2015	R248 On 04-February-16			Bond Future	8.73	104.2281	104.1161	104.2281	0.00
29/04/2015	R248 On 04-February-16	8.99	Call	Bond Future	2720	3	3	3	0.00
29/04/2015	R248 On 04-February-16	9.01	Call	Bond Future	2924	3	3	3	0.00
29/04/2015	R248 On 04-February-16	9.00	Call	Bond Future	2822	3	3	3	0.00
29/04/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/04/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00