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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2015	2025 On 07-May-15			Bond Future	118.43	118.5069	118.4332	118.5069	16.00
27/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2557	2	2557	2	0.00
27/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2577	3	2577	3	0.00
27/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2567	2	2567	2	0.00
27/03/2015	2025 On 06-August-15			Bond Future	119.18	119.2567	119.1809	119.2567	0.00
27/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1819	2	1819	2	0.00
27/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1829	2	1829	2	0.00
27/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1809	2	1809	2	0.00
27/03/2015	2030 On 07-May-15			Bond Future	8.25	100.6233	8.2479	100.6233	5,805.00
27/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3974	4	3974	4	0.00
27/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4130	5	4130	5	0.00
27/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4052	5	4052	5	0.00
27/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2030 On 06-August-15			Bond Future	8.30	98.2329	8.3042	98.2329	0.00
27/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4774	4	4774	4	0.00
27/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4599	4	4599	4	0.00
27/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4686	4	4686	4	0.00
27/03/2015	2032 On 07-May-15			Bond Future	8.37	100.3360	8.3714	100.3360	18.00
27/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1045	2	1045	2	0.00
27/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1220	2	1220	2	0.00
27/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1133	2	1133	2	0.00
27/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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27/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 06-August-15			Bond Future	8.43	101.9493	8.4254	101.9493	0.00
27/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	737	1	737	1	0.00
27/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	650	1	650	1	0.00
27/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	563	1	563	1	0.00
27/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 05-November-15			Bond Future	8.47	99.4825	8.4705	99.4825	0.00
27/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4197	4	4197	4	0.00
27/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4289	4	4289	4	0.00
27/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4105	4	4105	4	0.00
27/03/2015	2037 On 07-May-15			Bond Future	8.48	103.0755	8.4817	103.0755	32,365.00
27/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4825	5	4825	5	0.00
27/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5007	6	5007	6	0.00
27/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4916	5	4916	5	0.00
27/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 06-August-15			Bond Future	8.54	100.4741	8.5361	100.4741	1,954.00
27/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2050	3	2050	3	0.00
27/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1955	3	1955	3	0.00
27/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2144	3	2144	3	0.00
27/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 05-November-15			Bond Future	8.58	102.1399	8.5782	102.1399	0.00
27/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5827	5	5827	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
27/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5932	5	5932	5	0.00
27/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5722	5	5722	5	0.00
27/03/2015	2038 On 07-May-15			Bond Future	127.86	128.2286	127.8587	128.2286	2,657.00
27/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	869	1	869	1	0.00
27/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	849	1	849	1	0.00
27/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	859	1	859	1	0.00
27/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2038 On 06-August-15			Bond Future	128.61	128.9898	128.6130	128.9898	0.00
27/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	623	1	623	1	0.00
27/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	603	1	603	1	0.00
27/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	613	1	613	1	0.00
27/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 07-May-15			Bond Future	8.53	105.4180	8.5303	105.4180	9,494.00
27/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4899	6	4899	6	0.00
27/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4799	5	4799	5	0.00
27/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4999	6	4999	6	0.00
27/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 06-August-15			Bond Future	8.58	102.7289	8.5818	102.7289	0.00
27/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1676	2	1676	2	0.00
27/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1885	3	1885	3	0.00
27/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1780	2	1780	2	0.00
27/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 05-November-15			Bond Future	8.62	104.4320	8.6218	104.4320	0.00
27/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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27/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4093	3	4093	3	0.00
27/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3979	3	3979	3	0.00
27/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4207	4	4207	4	0.00
27/03/2015	2046 On 07-May-15			Bond Future	126.30	126.8823	126.2951	126.8823	5,889.00
27/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	705	0	705	0	0.00
27/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	695	0	695	0	0.00
27/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	715	0	715	0	0.00
27/03/2015	2046 On 06-August-15			Bond Future	128.34	128.9333	128.3352	128.9333	0.00
27/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	655	0	655	0	0.00
27/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	665	0	665	0	0.00
27/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	675	0	675	0	0.00
27/03/2015	2050 On 07-May-15			Bond Future	135.62	134.9782	135.6169	134.9782	2,753.00
27/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	607	0	607	0	0.00
27/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	627	0	627	0	0.00
27/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	617	0	617	0	0.00
27/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/03/2015	2050 On 06-August-15			Bond Future	136.35	135.7006	136.3483	135.7006	0.00
27/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	642	1	642	1	0.00
27/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	652	1	652	1	0.00
27/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	662	1	662	1	0.00
27/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	AL12 On 07-May-15			Index Future	554.86	558.1210	554.8570	558.1210	0.00
27/03/2015	AL37 On 07-May-15			Index Future	457.16	458.3160	457.1600	458.3160	122.00
27/03/2015	AL37 On 06-August-15			Index Future	464.43	465.6060	464.4290	465.6060	0.00
27/03/2015	AL7T On 07-May-15			Index Future	544.25	546.5870	544.2500	546.5870	3.00
27/03/2015	AL7T On 06-August-15			Index Future	552.90	555.2820	552.9030	555.2820	0.00
27/03/2015	ALBI On 07-May-15			Index Future	496.98	499.0230	496.9810	499.0230	586.00
27/03/2015	ALBI On 06-August-15			Index Future	504.88	506.9610	504.8830	506.9610	10.00
27/03/2015	ALBI On 05-November-15			Index Future	513.33	515.4450	513.3330	515.4450	0.00
27/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2015	EL28 On 07-May-15			Bond Future	122.27	122.2928	122.2722	122.2928	0.00
27/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2728	3	2728	3	0.00
27/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2718	3	2718	3	0.00
27/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2738	3	2738	3	0.00
27/03/2015	EL28 On 06-August-15			Bond Future	124.25	124.2695	124.2476	124.2695	0.00
27/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	752	1	752	1	0.00
27/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	762	1	762	1	0.00
27/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	742	1	742	1	0.00
27/03/2015	ES33 On 07-May-15			Bond Future	9.38	85.3657	9.3826	85.3657	6,576.00
27/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2792	3	2792	3	0.00
27/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2648	3	2648	3	0.00
27/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2720	3	2720	3	0.00
27/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 06-August-15			Bond Future	9.46	86.7383	9.4629	86.7383	0.00
27/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1016	2	1016	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
27/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	942	1	942	1	0.00
27/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1089	2	1089	2	0.00
27/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 05-November-15			Bond Future	9.54	84.3873	9.5359	84.3873	0.00
27/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4099	4	4099	4	0.00
27/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4019	3	4019	3	0.00
27/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4178	4	4178	4	0.00
27/03/2015	GOVI On 07-May-15			GOVI	493.13	495.1230	493.1290	495.1230	488.00
27/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	431390	45	431390	45	0.00
27/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	431290	45	431290	45	0.00
27/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	431190	45	431190	45	0.00
27/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 06-August-15			GOVI	500.97	502.9990	500.9700	502.9990	29.00
27/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	9600	3	9600	3	0.00
27/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	9700	3	9700	3	0.00
27/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	9800	3	9800	3	0.00
27/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 05-November-15			GOVI	509.35	511.4160	509.3540	511.4160	0.00
27/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
27/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	206460	19	206460	19	0.00
27/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	206360	19	206360	19	0.00
27/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	206560	19	206560	19	0.00
27/03/2015	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
27/03/2015	IGOV On 07-May-15			Index Future	225.29	225.3820	225.2870	225.3820	1,013.00
27/03/2015	IGOV On 06-August-15			Index Future	228.89	228.9850	228.8870	228.9850	100.00
27/03/2015	IGOV On 05-November-15			Index Future	232.74	232.8360	232.7360	232.8360	0.00
27/03/2015	ILBI On 07-May-15			Index Future	609.88	610.1390	609.8820	610.1390	0.00
27/03/2015	ILBI On 06-August-15			Index Future	619.80	620.0640	619.8000	620.0640	159.00
27/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	1,000.00
27/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
27/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	5,000.00
27/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
27/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
27/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
27/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
27/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
27/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
27/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
27/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
27/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
27/03/2015	R023 On 07-May-15			Bond Future	7.64	102.5608	7.6366	102.5608	15,264.00
27/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2985	3	2985	3	0.00
27/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3035	3	3035	3	0.00
27/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3086	3	3086	3	0.00
27/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	100	0	100	0	0.00
27/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	106	0	106	0	0.00
27/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	95	0	95	0	0.00
27/03/2015	R023 On 06-August-15			Bond Future	7.69	104.2099	7.6877	104.2099	0.00
27/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3561	4	3561	4	0.00
27/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7501	8	7501	8	0.00
27/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3604	4	3604	4	0.00
27/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3647	4	3647	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
27/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	494	0	494	0	0.00
27/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	471	0	471	0	0.00
27/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	482	0	482	0	0.00
27/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	43	0	43	0	911.00
27/03/2015	R186 On 07-May-15			Bond Future	7.85	124.6172	7.8467	124.6172	38,587.00
27/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3669	4	3669	4	0.00
27/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	202	0	202	0	0.00
27/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	114	0	114	0	0.00
27/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	338	0	338	0	0.00
27/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	263	0	263	0	0.00
27/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1152	1	1152	1	0.00
27/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2100	2	2100	2	0.00
27/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3600	4	3600	4	0.00
27/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2384	3	2384	3	0.00
27/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2685	3	2685	3	0.00
27/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3738	4	3738	4	0.00
27/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4904	4	4904	4	0.00
27/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	294	0	294	0	0.00
27/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4097	4	4097	4	4,229.00
27/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	281	0	281	0	0.00
27/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1551	1	1551	1	300.00
27/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3713	3	3713	3	4,229.00
27/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	802	1	802	1	4,229.00
27/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	307	0	307	0	0.00
27/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	667	1	667	1	4,229.00
27/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	550	0	550	0	4,229.00
27/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3346	3	3346	3	4,229.00
27/03/2015	R186 On 06-August-15			Bond Future	7.90	121.3237	7.8974	121.3237	340.00
27/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2795	3	2795	3	0.00
27/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1807	2	1807	2	1,000.00
27/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2841	3	2841	3	0.00
27/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2888	3	2888	3	0.00
27/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8258	9	8258	9	0.00
27/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2024	2	2024	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
27/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3048	3	3048	3	0.00
27/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1951	2	1951	2	0.00
27/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	264	0	264	0	5,350.00
27/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1987	2	1987	2	0.00
27/03/2015	R186 On 05-November-15			Bond Future	7.94	123.3345	7.9364	123.3345	0.00
27/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4467	5	4467	5	0.00
27/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4569	5	4569	5	0.00
27/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4518	5	4518	5	0.00
27/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8867	9	8867	9	0.00
27/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1984	2	1984	2	0.00
27/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	566	0	566	0	2,600.00
27/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2013	2	2013	2	0.00
27/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1955	2	1955	2	0.00
27/03/2015	R186 On 04-February-16			Bond Future	7.96	120.2162	7.9640	120.2162	5,592.00
27/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1986	2	1986	2	0.00
27/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1957	2	1957	2	0.00
27/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1929	2	1929	2	0.00
27/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5772	5	5772	5	0.00
27/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5717	5	5717	5	0.00
27/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5828	5	5828	5	0.00
27/03/2015	R197 On 07-May-15			Bond Future	287.16	287.0093	287.1619	287.0093	1,046.00
27/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6848	7	6848	7	0.00
27/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6838	7	6838	7	0.00
27/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6828	7	6828	7	0.00
27/03/2015	R197 On 06-August-15			Bond Future	285.75	285.5964	285.7495	285.5964	0.00
27/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2251	2	2251	2	0.00
27/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2261	2	2261	2	0.00
27/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2241	2	2241	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
27/03/2015	R202 On 07-May-15			Bond Future	237.10	237.6522	237.1002	237.6522	51,206.00
27/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1390	1	1390	1	0.00
27/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1400	1	1400	1	0.00
27/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1410	1	1410	1	0.00
27/03/2015	R202 On 06-August-15			Bond Future	237.72	238.2790	237.7161	238.2790	0.00
27/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	2274	2	2274	2	0.00
27/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	2284	2	2284	2	0.00
27/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	2294	2	2294	2	0.00
27/03/2015	R203 On 07-May-15			Bond Future	6.90	104.2968	6.8992	104.2968	7,710.00
27/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	798	1	798	1	0.00
27/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	834	1	834	1	0.00
27/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	816	1	816	1	0.00
27/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	58	0	58	0	0.00
27/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	61	0	61	0	0.00
27/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	55	0	55	0	0.00
27/03/2015	R203 On 06-August-15			Bond Future	6.95	105.9738	6.9543	105.9738	0.00
27/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	300	0	300	0	0.00
27/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	315	0	315	0	0.00
27/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	307	0	307	0	0.00
27/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	706	1	706	1	0.00
27/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	719	1	719	1	0.00
27/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	694	1	694	1	0.00
27/03/2015	R203 On 05-November-15			Bond Future	6.98	103.5626	6.9781	103.5626	0.00
27/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	63	0	63	0	0.00
27/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	65	0	65	0	0.00
27/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	67	0	67	0	0.00
27/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1776	2	1776	2	0.00
27/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1761	2	1761	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
27/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1792	2	1792	2	0.00
27/03/2015	R204 On 07-May-15			Bond Future	7.16	105.9495	7.1557	105.9495	12,556.00
27/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1164	1	1164	1	0.00
27/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1191	1	1191	1	0.00
27/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1217	1	1217	1	0.00
27/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	106	0	106	0	0.00
27/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	101	0	101	0	0.00
27/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	96	0	96	0	0.00
27/03/2015	R204 On 06-August-15			Bond Future	7.22	103.6170	7.2181	103.6170	100.00
27/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3509	4	3509	4	0.00
27/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1791	2	1791	2	0.00
27/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1838	2	1838	2	0.00
27/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1814	2	1814	2	0.00
27/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	34	0	34	0	699.00
27/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	245	0	245	0	0.00
27/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	251	0	251	0	0.00
27/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	239	0	239	0	0.00
27/03/2015	R204 On 05-November-15			Bond Future	7.26	105.3343	7.2559	105.3343	0.00
27/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	123	0	123	0	0.00
27/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	126	0	126	0	0.00
27/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	119	0	119	0	0.00
27/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2939	3	2939	3	0.00
27/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2965	3	2965	3	0.00
27/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2990	3	2990	3	0.00
27/03/2015	R207 On 07-May-15			Bond Future	7.33	102.2972	7.3293	102.2972	34,939.00
27/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3513	4	3513	4	0.00
27/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1648	2	1648	2	66.00
27/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3476	4	3476	4	0.00
27/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3550	4	3550	4	0.00
27/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
27/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	102	0	102	0	0.00
27/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
27/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	5	0	0.00
27/03/2015	R207 On 06-August-15			Bond Future	7.39	100.2994	7.3918	100.2994	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1764	2	1764	2	0.00
27/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1816	2	1816	2	0.00
27/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1790	2	1790	2	0.00
27/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1114	1	1114	1	70.00
27/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	484	0	484	0	0.00
27/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	463	0	463	0	0.00
27/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	862	1	862	1	0.00
27/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	473	0	473	0	0.00
27/03/2015	R207 On 05-November-15			Bond Future	7.43	101.9619	7.4296	101.9619	0.00
27/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1875	2	1875	2	0.00
27/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1921	2	1921	2	0.00
27/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1898	2	1898	2	0.00
27/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1241	1	1241	1	53.00
27/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	788	1	788	1	0.00
27/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	776	1	776	1	0.00
27/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	764	1	764	1	0.00
27/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1240	1	1240	1	0.00
27/03/2015	R207 On 04-February-16			Bond Future	7.45	100.1228	7.4473	100.1228	0.00
27/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1114	1	1114	1	43.00
27/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1478	2	1478	2	0.00
27/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1514	2	1514	2	0.00
27/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1496	2	1496	2	0.00
27/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1320	1	1320	1	0.00
27/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1304	1	1304	1	0.00
27/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1709	2	1709	2	0.00
27/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1335	1	1335	1	0.00
27/03/2015	R208 On 07-May-15			Bond Future	7.43	97.8576	7.4334	97.8576	58,893.00
27/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2583	3	2583	3	0.00
27/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2666	3	2666	3	0.00
27/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2624	3	2624	3	0.00
27/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	56	0	56	0	0.00
27/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	53	0	53	0	0.00
27/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	59	0	59	0	0.00
27/03/2015	R208 On 06-August-15			Bond Future	7.49	99.4311	7.4870	99.4311	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
27/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2661	3	2661	3	0.00
27/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2627	3	2627	3	0.00
27/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5859	6	5859	6	0.00
27/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2694	3	2694	3	0.00
27/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	416	0	416	0	0.00
27/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	406	0	406	0	0.00
27/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	33	0	33	0	198.00
27/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	426	0	426	0	0.00
27/03/2015	R208 On 05-November-15			Bond Future	7.53	97.6781	7.5250	97.6781	0.00
27/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4292	5	4292	5	0.00
27/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2057	2	2057	2	0.00
27/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2083	2	2083	2	0.00
27/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2031	2	2031	2	0.00
27/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	312	0	312	0	2,200.00
27/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1101	1	1101	1	0.00
27/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1085	1	1085	1	0.00
27/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1117	1	1117	1	0.00
27/03/2015	R209 On 07-May-15			Bond Future	8.42	80.0020	8.4235	80.0020	22,168.00
27/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	2	0	2	0	0.00
27/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4671	5	4671	5	0.00
27/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	942	1	942	1	0.00
27/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4738	5	4738	5	0.00
27/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4604	5	4604	5	0.00
27/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	171	0	171	0	0.00
27/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10035	10	10035	10	0.00
27/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1959	2	1959	2	700.00
27/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	164	0	164	0	0.00
27/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	179	0	179	0	0.00
27/03/2015	R209 On 06-August-15			Bond Future	8.47	81.2883	8.4714	81.2883	0.00
27/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10473	11	10473	11	0.00
27/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5012	5	5012	5	0.00
27/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5067	5	5067	5	0.00
27/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5123	6	5123	6	0.00
27/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	968	1	968	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
27/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	111	0	111	0	2,914.00
27/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	950	1	950	1	0.00
27/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	988	1	988	1	0.00
27/03/2015	R209 On 05-November-15			Bond Future	8.51	79.4867	8.5114	79.4867	0.00
27/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1502	2	1502	2	0.00
27/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1553	2	1553	2	0.00
27/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1527	2	1527	2	0.00
27/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5784	5	5784	5	0.00
27/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5724	5	5724	5	0.00
27/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5846	6	5846	6	0.00
27/03/2015	R210 On 07-May-15			Bond Future	174.72	174.7544	174.7230	174.7544	833.00
27/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2287	2	2287	2	0.00
27/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2277	2	2277	2	0.00
27/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2267	2	2267	2	0.00
27/03/2015	R210 On 06-August-15			Bond Future	177.55	177.5786	177.5456	177.5786	0.00
27/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1444	1	1444	1	0.00
27/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1464	1	1464	1	0.00
27/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1454	1	1454	1	0.00
27/03/2015	R211 On 07-May-15			Bond Future	131.07	131.0004	131.0698	131.0004	1,120.00
27/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3930	4	3930	4	0.00
27/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3940	4	3940	4	0.00
27/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3920	4	3920	4	0.00
27/03/2015	R211 On 06-August-15			Bond Future	131.57	131.4996	131.5692	131.4996	0.00
27/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R211 On 06-August-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
27/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3431	4	3431	4	0.00
27/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3421	3	3421	3	0.00
27/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3441	4	3441	4	0.00
27/03/2015	R212 On 07-May-15			Bond Future	137.50	137.3916	137.4951	137.3916	1,145.00
27/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3495	4	3495	4	0.00
27/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3515	4	3515	4	0.00
27/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3505	4	3505	4	0.00
27/03/2015	R212 On 06-August-15			Bond Future	137.94	137.8362	137.9404	137.8362	0.00
27/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3050	3	3050	3	0.00
27/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3060	3	3060	3	0.00
27/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3070	3	3070	3	0.00
27/03/2015	R213 On 07-May-15			Bond Future	8.30	90.5256	8.3000	90.5256	16,829.00
27/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3700	4	3700	4	0.00
27/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3765	4	3765	4	0.00
27/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3829	4	3829	4	0.00
27/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	262	0	262	0	0.00
27/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	251	0	251	0	0.00
27/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	273	0	273	0	0.00
27/03/2015	R213 On 06-August-15			Bond Future	8.35	91.9812	8.3508	91.9812	0.00
27/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3013	3	3013	3	0.00
27/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3058	3	3058	3	0.00
27/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2968	3	2968	3	0.00
27/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1845	2	1845	2	0.00
27/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1812	2	1812	2	0.00
27/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1877	2	1877	2	0.00
27/03/2015	R213 On 05-November-15			Bond Future	8.39	89.9601	8.3950	89.9601	0.00
27/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1124	1	1124	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
27/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1165	1	1165	1	0.00
27/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1144	1	1144	1	0.00
27/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6451	6	6451	6	0.00
27/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6324	6	6324	6	0.00
27/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6387	6	6387	6	0.00
27/03/2015	R214 On 07-May-15			Bond Future	8.46	81.3864	8.4573	81.3864	15,271.00
27/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5788	6	5788	6	0.00
27/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5860	6	5860	6	0.00
27/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5716	6	5716	6	0.00
27/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	117	0	117	0	0.00
27/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	112	0	112	0	0.00
27/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	123	0	123	0	0.00
27/03/2015	R214 On 06-August-15			Bond Future	8.50	82.6950	8.5027	82.6950	0.00
27/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3781	4	3781	4	0.00
27/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3832	4	3832	4	0.00
27/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3883	4	3883	4	0.00
27/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1780	2	1780	2	0.00
27/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1748	2	1748	2	0.00
27/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1718	2	1718	2	0.00
27/03/2015	R214 On 05-November-15			Bond Future	8.54	80.7733	8.5423	80.7733	0.00
27/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1608	2	1608	2	0.00
27/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1582	2	1582	2	0.00
27/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1555	2	1555	2	0.00
27/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6506	6	6506	6	0.00
27/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6438	6	6438	6	0.00
27/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6371	6	6371	6	0.00
27/03/2015	R214 On 04-February-16			Bond Future	8.58	82.2020	8.5761	82.2020	4,320.00
27/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2048	2	2048	2	0.00
27/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2077	2	2077	2	0.00
27/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2020	2	2020	2	0.00
27/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7116	7	7116	7	0.00
27/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7181	7	7181	7	0.00
27/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7247	7	7247	7	0.00
27/03/2015	R248 On 07-May-15			Bond Future	8.51	104.9995	8.5128	104.9995	36,890.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7734	8	7734	8	0.00
27/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7832	9	7832	9	0.00
27/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7636	8	7636	8	0.00
27/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 06-August-15			Bond Future	8.56	106.6878	8.5594	106.6878	745.00
27/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1974	3	1974	3	0.00
27/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2189	3	2189	3	0.00
27/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2082	3	2082	3	0.00
27/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 05-November-15			Bond Future	8.60	104.0242	8.6002	104.0242	0.00
27/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7129	6	7129	6	0.00
27/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7006	6	7006	6	0.00
27/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6882	6	6882	6	0.00