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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
30/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	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
30/03/2015	2025 On 07-May-15			Bond Future	118.52	118.4332	118.5169	118.4332	16.00
30/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2473	3	2473	3	0.00
30/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2493	3	2493	3	0.00
30/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2483	3	2483	3	0.00
30/03/2015	2025 On 06-August-15			Bond Future	119.26	119.1809	119.2637	119.1809	0.00
30/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1736	2	1736	2	0.00
30/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1746	2	1746	2	0.00
30/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1726	2	1726	2	0.00
30/03/2015	2030 On 07-May-15			Bond Future	8.32	100.1210	8.3182	100.1210	5,805.00
30/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3392	4	3392	4	0.00
30/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3548	4	3548	4	0.00
30/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3470	4	3470	4	0.00
30/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15			Bond Future	8.38	97.7218	8.3770	97.7218	0.00
30/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5367	5	5367	5	0.00
30/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5192	5	5192	5	0.00
30/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5280	5	5280	5	0.00
30/03/2015	2032 On 07-May-15			Bond Future	8.44	99.8446	8.4417	99.8446	126.00
30/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	424	1	424	1	0.00
30/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	599	1	599	1	0.00
30/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	511	1	511	1	0.00
30/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 07-May-15	8.51	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
30/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 06-August-15			Bond Future	8.50	101.4492	8.4981	101.4492	0.00
30/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	104	1	104	1	0.00
30/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	17	1	17	1	0.00
30/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	1	0	1	0.00
30/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	70	0	70	0	0.00
30/03/2015	2032 On 05-November-15			Bond Future	8.55	98.9745	8.5454	98.9745	0.00
30/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4841	4	4841	4	0.00
30/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4933	4	4933	4	0.00
30/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4749	4	4749	4	0.00
30/03/2015	2037 On 07-May-15			Bond Future	8.54	102.5298	8.5418	102.5298	32,365.00
30/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4234	5	4234	5	0.00
30/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4417	5	4417	5	0.00
30/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4326	5	4326	5	0.00
30/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 06-August-15			Bond Future	8.60	99.9188	8.5982	99.9188	1,954.00
30/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1448	2	1448	2	0.00
30/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1354	2	1354	2	0.00
30/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1542	2	1542	2	0.00
30/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15			Bond Future	8.64	101.5756	8.6420	101.5756	0.00
30/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6439	6	6439	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6545	6	6545	6	0.00
30/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6334	6	6334	6	0.00
30/03/2015	2038 On 07-May-15			Bond Future	127.84	127.8587	127.8356	127.8587	2,657.00
30/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	846	1	846	1	0.00
30/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	826	1	826	1	0.00
30/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	836	1	836	1	0.00
30/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 06-August-15			Bond Future	128.59	128.6130	128.5870	128.6130	0.00
30/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	597	1	597	1	0.00
30/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	577	1	577	1	0.00
30/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	587	1	587	1	0.00
30/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 07-May-15			Bond Future	8.59	104.7605	8.5904	104.7605	9,494.00
30/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4249	5	4249	5	0.00
30/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4149	5	4149	5	0.00
30/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4349	5	4349	5	0.00
30/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 06-August-15			Bond Future	8.64	102.0601	8.6438	102.0601	0.00
30/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1013	2	1013	2	0.00
30/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1222	2	1222	2	0.00
30/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1118	2	1118	2	0.00
30/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15			Bond Future	8.69	103.7524	8.6854	103.7524	0.00
30/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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30/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4767	4	4767	4	0.00
30/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4653	4	4653	4	0.00
30/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4881	4	4881	4	0.00
30/03/2015	2046 On 07-May-15			Bond Future	126.70	126.2951	126.6957	126.2951	5,889.00
30/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	304	1	304	1	0.00
30/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	294	1	294	1	0.00
30/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	314	1	314	1	0.00
30/03/2015	2046 On 06-August-15			Bond Future	128.74	128.3352	128.7400	128.3352	0.00
30/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	250	1	250	1	0.00
30/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	260	1	260	1	0.00
30/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	270	1	270	1	0.00
30/03/2015	2050 On 07-May-15			Bond Future	135.59	135.6169	135.5927	135.6169	2,753.00
30/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	583	1	583	1	0.00
30/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	603	1	603	1	0.00
30/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	593	1	593	1	0.00
30/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15			Bond Future	136.32	136.3483	136.3214	136.3483	0.00
30/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	669	1	669	1	0.00
30/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	679	1	679	1	0.00
30/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	689	1	689	1	0.00
30/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	AL12 On 07-May-15			Index Future	551.47	554.8570	551.4650	554.8570	0.00
30/03/2015	AL37 On 07-May-15			Index Future	455.69	457.1600	455.6880	457.1600	122.00
30/03/2015	AL37 On 06-August-15			Index Future	462.92	464.4290	462.9200	464.4290	0.00
30/03/2015	AL7T On 07-May-15			Index Future	541.41	544.2500	541.4130	544.2500	3.00
30/03/2015	AL7T On 06-August-15			Index Future	550.01	552.9030	550.0060	552.9030	0.00
30/03/2015	ALBI On 07-May-15			Index Future	494.66	496.9810	494.6640	496.9810	586.00
30/03/2015	ALBI On 06-August-15			Index Future	502.52	504.8830	502.5150	504.8830	10.00
30/03/2015	ALBI On 05-November-15			Index Future	510.92	513.3330	510.9190	513.3330	0.00
30/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	EL28 On 07-May-15			Bond Future	122.25	122.2722	122.2512	122.2722	0.00
30/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2749	3	2749	3	0.00
30/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2739	3	2739	3	0.00
30/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2759	3	2759	3	0.00
30/03/2015	EL28 On 06-August-15			Bond Future	124.22	124.2476	124.2240	124.2476	0.00
30/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	776	1	776	1	0.00
30/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	786	1	786	1	0.00
30/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	766	1	766	1	0.00
30/03/2015	ES33 On 07-May-15			Bond Future	9.44	84.8313	9.4425	84.8313	6,576.00
30/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2339	3	2339	3	0.00
30/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2195	3	2195	3	0.00
30/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2267	3	2267	3	0.00
30/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 06-August-15			Bond Future	9.52	86.1946	9.5249	86.1946	0.00
30/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	554	1	554	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
30/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	480	1	480	1	0.00
30/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	627	1	627	1	0.00
30/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15			Bond Future	9.60	83.8348	9.5999	83.8348	0.00
30/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4568	4	4568	4	0.00
30/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4489	4	4489	4	0.00
30/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4648	4	4648	4	0.00
30/03/2015	GOVI On 07-May-15			GOVI	490.85	493.1290	490.8470	493.1290	488.00
30/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	408570	43	408570	43	0.00
30/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	408470	43	408470	43	0.00
30/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	408370	43	408370	43	0.00
30/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 06-August-15			GOVI	498.64	500.9700	498.6380	500.9700	29.00
30/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	1	0	1	0.00
30/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	1	0	1	0.00
30/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	1	0	1	0.00
30/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	13620	0	13620	0	0.00
30/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	13720	0	13720	0	0.00
30/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	13520	0	13520	0	0.00
30/03/2015	GOVI On 05-November-15			GOVI	506.98	509.3540	506.9770	509.3540	0.00
30/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	230230	21	230230	21	0.00
30/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	230130	21	230130	21	0.00
30/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	230330	21	230330	21	0.00
30/03/2015	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
30/03/2015	IGOV On 07-May-15			Index Future	225.08	225.2870	225.0760	225.2870	1,013.00
30/03/2015	IGOV On 06-August-15			Index Future	228.67	228.8870	228.6680	228.8870	100.00
30/03/2015	IGOV On 05-November-15			Index Future	232.51	232.7360	232.5100	232.7360	0.00
30/03/2015	ILBI On 07-May-15			Index Future	609.52	609.8820	609.5230	609.8820	0.00
30/03/2015	ILBI On 06-August-15			Index Future	619.43	619.8000	619.4270	619.8000	159.00
30/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8700	6.1200	93.8700	1,000.00
30/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8400	6.1500	93.8400	0.00
30/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.30	93.7200	6.3000	93.7200	5,000.00
30/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.34	93.6900	6.3400	93.6900	0.00
30/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.48	93.5600	6.4800	93.5600	0.00
30/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.52	93.5300	6.5200	93.5300	0.00
30/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2900	6.7800	93.2900	0.00
30/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.1200	6.9800	93.1200	0.00
30/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.9800	7.1100	92.9800	0.00
30/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.8400	7.2500	92.8400	0.00
30/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.7200	7.3700	92.7200	0.00
30/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.6100	7.5000	92.6100	0.00
30/03/2015	R023 On 07-May-15			Bond Future	7.72	102.1775	7.7225	102.1775	15,264.00
30/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2526	3	2526	3	0.00
30/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2575	3	2575	3	0.00
30/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2624	3	2624	3	0.00
30/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	139	0	139	0	0.00
30/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	146	0	146	0	0.00
30/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	132	0	132	0	0.00
30/03/2015	R023 On 06-August-15			Bond Future	7.78	103.8197	7.7779	103.8197	0.00
30/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3155	4	3155	4	0.00
30/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7005	8	7005	8	0.00
30/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3196	4	3196	4	0.00
30/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3238	4	3238	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
30/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	597	0	597	0	0.00
30/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	571	0	571	0	0.00
30/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	584	0	584	0	0.00
30/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	56	0	56	0	911.00
30/03/2015	R186 On 07-May-15			Bond Future	7.93	124.0569	7.9273	124.0569	38,460.00
30/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3073	4	3073	4	0.00
30/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	111	0	111	0	0.00
30/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	58	0	58	0	0.00
30/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	200	0	200	0	0.00
30/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	150	0	150	0	0.00
30/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	818	1	818	1	0.00
30/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1629	2	1629	2	0.00
30/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3008	4	3008	4	0.00
30/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1883	2	1883	2	0.00
30/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2156	3	2156	3	0.00
30/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3139	4	3139	4	0.00
30/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5534	5	5534	5	0.00
30/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	384	0	384	0	0.00
30/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4692	4	4692	4	4,229.00
30/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	368	0	368	0	0.00
30/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1903	2	1903	2	300.00
30/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4286	4	4286	4	4,229.00
30/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1015	1	1015	1	4,229.00
30/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	401	0	401	0	0.00
30/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	850	1	850	1	4,229.00
30/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	706	1	706	1	4,229.00
30/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3894	3	3894	3	4,229.00
30/03/2015	R186 On 06-August-15			Bond Future	7.98	120.7535	7.9813	120.7535	340.00
30/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2391	3	2391	3	0.00
30/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1499	2	1499	2	1,000.00
30/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2434	3	2434	3	0.00
30/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2477	3	2477	3	0.00
30/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7615	8	7615	8	0.00
30/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2319	2	2319	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
30/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3438	3	3438	3	0.00
30/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2239	2	2239	2	0.00
30/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	320	0	320	0	5,350.00
30/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2279	2	2279	2	0.00
30/03/2015	R186 On 05-November-15			Bond Future	8.02	122.7551	8.0235	122.7551	0.00
30/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4007	4	4007	4	0.00
30/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4103	5	4103	5	0.00
30/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4055	5	4055	5	0.00
30/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8246	9	8246	9	0.00
30/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2232	2	2232	2	0.00
30/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	657	1	657	1	2,600.00
30/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2264	2	2264	2	0.00
30/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2201	2	2201	2	0.00
30/03/2015	R186 On 04-February-16			Bond Future	8.05	119.6247	8.0547	119.6247	5,592.00
30/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1727	2	1727	2	0.00
30/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1701	2	1701	2	0.00
30/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1676	2	1676	2	0.00
30/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6242	6	6242	6	0.00
30/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6185	6	6185	6	0.00
30/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6301	6	6301	6	0.00
30/03/2015	R197 On 07-May-15			Bond Future	287.11	287.1619	287.1099	287.1619	1,046.00
30/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6900	7	6900	7	0.00
30/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6890	7	6890	7	0.00
30/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6880	7	6880	7	0.00
30/03/2015	R197 On 06-August-15			Bond Future	285.69	285.7495	285.6910	285.7495	0.00
30/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2309	2	2309	2	0.00
30/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2319	2	2319	2	0.00
30/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2299	2	2299	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
30/03/2015	R202 On 07-May-15			Bond Future	236.38	237.1002	236.3799	237.1002	51,206.00
30/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2110	1	2110	1	0.00
30/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2120	1	2120	1	0.00
30/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2130	1	2130	1	0.00
30/03/2015	R202 On 06-August-15			Bond Future	236.98	237.7161	236.9798	237.7161	0.00
30/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3010	2	3010	2	0.00
30/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3020	2	3020	2	0.00
30/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3030	2	3030	2	0.00
30/03/2015	R203 On 07-May-15			Bond Future	6.99	104.1613	6.9878	104.1613	7,710.00
30/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	634	1	634	1	0.00
30/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	669	1	669	1	0.00
30/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	651	1	651	1	0.00
30/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	86	0	86	0	0.00
30/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	90	0	90	0	0.00
30/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	81	0	81	0	0.00
30/03/2015	R203 On 06-August-15			Bond Future	7.06	105.8353	7.0555	105.8353	0.00
30/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	229	0	229	0	0.00
30/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	241	0	241	0	0.00
30/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	235	0	235	0	0.00
30/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	831	1	831	1	0.00
30/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	845	1	845	1	0.00
30/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	818	1	818	1	0.00
30/03/2015	R203 On 05-November-15			Bond Future	7.09	103.4221	7.0944	103.4221	0.00
30/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	44	0	44	0	0.00
30/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	45	0	45	0	0.00
30/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	47	0	47	0	0.00
30/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1958	2	1958	2	0.00
30/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1942	2	1942	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
30/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1974	2	1974	2	0.00
30/03/2015	R204 On 07-May-15			Bond Future	7.24	105.7537	7.2428	105.7537	12,556.00
30/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	932	1	932	1	0.00
30/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	956	1	956	1	0.00
30/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	980	1	980	1	0.00
30/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	151	0	151	0	0.00
30/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	144	0	144	0	0.00
30/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	137	0	137	0	0.00
30/03/2015	R204 On 06-August-15			Bond Future	7.31	103.4174	7.3136	103.4174	100.00
30/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3237	4	3237	4	0.00
30/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1568	2	1568	2	0.00
30/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1612	2	1612	2	0.00
30/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1590	2	1590	2	0.00
30/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	45	0	45	0	699.00
30/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	304	0	304	0	0.00
30/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	311	0	311	0	0.00
30/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	297	0	297	0	0.00
30/03/2015	R204 On 05-November-15			Bond Future	7.36	105.1315	7.3601	105.1315	0.00
30/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	91	0	91	0	0.00
30/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	94	0	94	0	0.00
30/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	89	0	89	0	0.00
30/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3196	3	3196	3	0.00
30/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3222	3	3222	3	0.00
30/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3248	3	3248	3	0.00
30/03/2015	R207 On 07-May-15			Bond Future	7.42	102.0191	7.4159	102.0191	34,939.00
30/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3178	4	3178	4	0.00
30/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1353	2	1353	2	66.00
30/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3142	3	3142	3	0.00
30/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3215	4	3215	4	0.00
30/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	6	0	6	0	0.00
30/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	143	0	143	0	0.00
30/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	6	0	6	0	0.00
30/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	7	0	7	0	0.00
30/03/2015	R207 On 06-August-15			Bond Future	7.48	100.0161	7.4849	100.0161	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
30/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1521	2	1521	2	0.00
30/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1569	2	1569	2	0.00
30/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1545	2	1545	2	0.00
30/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	924	1	924	1	70.00
30/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	585	0	585	0	0.00
30/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	561	0	561	0	0.00
30/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	1016	1	1016	1	0.00
30/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	573	0	573	0	0.00
30/03/2015	R207 On 05-November-15			Bond Future	7.53	101.6741	7.5292	101.6741	0.00
30/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1650	2	1650	2	0.00
30/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1692	2	1692	2	0.00
30/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1671	2	1671	2	0.00
30/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1063	1	1063	1	53.00
30/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	913	1	913	1	0.00
30/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	899	1	899	1	0.00
30/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	886	1	886	1	0.00
30/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1412	1	1412	1	0.00
30/03/2015	R207 On 04-February-16			Bond Future	7.55	99.8283	7.5549	99.8283	0.00
30/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	957	1	957	1	43.00
30/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1291	1	1291	1	0.00
30/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1324	2	1324	2	0.00
30/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1307	1	1307	1	0.00
30/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1490	1	1490	1	0.00
30/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1473	1	1473	1	0.00
30/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1911	2	1911	2	0.00
30/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1507	1	1507	1	0.00
30/03/2015	R208 On 07-May-15			Bond Future	7.52	97.5536	7.5196	97.5536	58,893.00
30/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2210	3	2210	3	0.00
30/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2291	3	2291	3	0.00
30/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2251	3	2251	3	0.00
30/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	79	0	79	0	0.00
30/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	75	0	75	0	0.00
30/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	83	0	83	0	0.00
30/03/2015	R208 On 06-August-15			Bond Future	7.58	99.1215	7.5784	99.1215	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
30/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2345	3	2345	3	0.00
30/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2313	3	2313	3	0.00
30/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5464	6	5464	6	0.00
30/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2376	3	2376	3	0.00
30/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	505	0	505	0	0.00
30/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	493	0	493	0	0.00
30/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	44	0	44	0	198.00
30/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	516	0	516	0	0.00
30/03/2015	R208 On 05-November-15			Bond Future	7.62	97.3636	7.6217	97.3636	0.00
30/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	3939	4	3939	4	0.00
30/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1805	2	1805	2	0.00
30/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1830	2	1830	2	0.00
30/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1781	2	1781	2	0.00
30/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	372	0	372	0	2,200.00
30/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1262	1	1262	1	0.00
30/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1244	1	1244	1	0.00
30/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1280	1	1280	1	0.00
30/03/2015	R209 On 07-May-15			Bond Future	8.48	79.5087	8.4836	79.5087	22,168.00
30/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	1	0	1	0	0.00
30/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4209	5	4209	5	0.00
30/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	716	1	716	1	0.00
30/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4275	5	4275	5	0.00
30/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4144	5	4144	5	0.00
30/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	198	0	198	0	0.00
30/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10522	10	10522	10	0.00
30/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2221	2	2221	2	700.00
30/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	189	0	189	0	0.00
30/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	207	0	207	0	0.00
30/03/2015	R209 On 06-August-15			Bond Future	8.53	80.7865	8.5333	80.7865	0.00
30/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9990	10	9990	10	0.00
30/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4620	5	4620	5	0.00
30/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4673	5	4673	5	0.00
30/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4727	5	4727	5	0.00
30/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1072	1	1072	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
30/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	126	0	126	0	2,914.00
30/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1051	1	1051	1	0.00
30/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1093	1	1093	1	0.00
30/03/2015	R209 On 05-November-15			Bond Future	8.57	78.9768	8.5750	78.9768	0.00
30/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1331	2	1331	2	0.00
30/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1378	2	1378	2	0.00
30/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1354	2	1354	2	0.00
30/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6118	6	6118	6	0.00
30/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6055	6	6055	6	0.00
30/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6182	6	6182	6	0.00
30/03/2015	R210 On 07-May-15			Bond Future	174.69	174.7230	174.6912	174.7230	833.00
30/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2319	2	2319	2	0.00
30/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2309	2	2309	2	0.00
30/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2299	2	2299	2	0.00
30/03/2015	R210 On 06-August-15			Bond Future	177.51	177.5456	177.5100	177.5456	0.00
30/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1480	1	1480	1	0.00
30/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1500	1	1500	1	0.00
30/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1490	1	1490	1	0.00
30/03/2015	R211 On 07-May-15			Bond Future	131.05	131.0698	131.0453	131.0698	1,120.00
30/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3955	4	3955	4	0.00
30/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3965	4	3965	4	0.00
30/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3945	4	3945	4	0.00
30/03/2015	R211 On 06-August-15			Bond Future	131.54	131.5692	131.5417	131.5692	0.00
30/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	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
30/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3458	3	3458	3	0.00
30/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3448	3	3448	3	0.00
30/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3468	3	3468	3	0.00
30/03/2015	R212 On 07-May-15			Bond Future	137.47	137.4951	137.4700	137.4951	1,145.00
30/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3520	3	3520	3	0.00
30/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3540	4	3540	4	0.00
30/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3530	4	3530	4	0.00
30/03/2015	R212 On 06-August-15			Bond Future	137.91	137.9404	137.9122	137.9404	0.00
30/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3078	3	3078	3	0.00
30/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3088	3	3088	3	0.00
30/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3098	3	3098	3	0.00
30/03/2015	R213 On 07-May-15			Bond Future	8.38	90.0416	8.3754	90.0416	16,829.00
30/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3168	4	3168	4	0.00
30/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3230	4	3230	4	0.00
30/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3292	4	3292	4	0.00
30/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	328	0	328	0	0.00
30/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	314	0	314	0	0.00
30/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	342	0	342	0	0.00
30/03/2015	R213 On 06-August-15			Bond Future	8.43	91.4886	8.4286	91.4886	0.00
30/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2637	3	2637	3	0.00
30/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2679	3	2679	3	0.00
30/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2595	3	2595	3	0.00
30/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2080	2	2080	2	0.00
30/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2045	2	2045	2	0.00
30/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2116	2	2116	2	0.00
30/03/2015	R213 On 05-November-15			Bond Future	8.48	89.4596	8.4751	89.4596	0.00
30/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	955	1	955	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
30/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	993	1	993	1	0.00
30/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	974	1	974	1	0.00
30/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6906	6	6906	6	0.00
30/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6773	6	6773	6	0.00
30/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6839	6	6839	6	0.00
30/03/2015	R214 On 07-May-15			Bond Future	8.52	80.8605	8.5174	80.8605	15,271.00
30/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5285	6	5285	6	0.00
30/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5356	6	5356	6	0.00
30/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5214	6	5214	6	0.00
30/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	134	0	134	0	0.00
30/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	128	0	128	0	0.00
30/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	140	0	140	0	0.00
30/03/2015	R214 On 06-August-15			Bond Future	8.56	82.1600	8.5646	82.1600	0.00
30/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3423	4	3423	4	0.00
30/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3472	4	3472	4	0.00
30/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3521	4	3521	4	0.00
30/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1952	2	1952	2	0.00
30/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1919	2	1919	2	0.00
30/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1885	2	1885	2	0.00
30/03/2015	R214 On 05-November-15			Bond Future	8.61	80.2296	8.6059	80.2296	0.00
30/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1427	2	1427	2	0.00
30/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1403	2	1403	2	0.00
30/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1378	2	1378	2	0.00
30/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6868	7	6868	7	0.00
30/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6798	6	6798	6	0.00
30/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6729	6	6729	6	0.00
30/03/2015	R214 On 04-February-16			Bond Future	8.64	81.6474	8.6415	81.6474	4,320.00
30/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1855	2	1855	2	0.00
30/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1881	2	1881	2	0.00
30/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1828	2	1828	2	0.00
30/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7471	7	7471	7	0.00
30/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7538	7	7538	7	0.00
30/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7605	7	7605	7	0.00
30/03/2015	R248 On 07-May-15			Bond Future	8.57	104.3195	8.5729	104.3195	36,892.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7062	8	7062	8	0.00
30/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7160	8	7160	8	0.00
30/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	6964	8	6964	8	0.00
30/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 06-August-15			Bond Future	8.62	105.9961	8.6213	105.9961	745.00
30/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1289	2	1289	2	0.00
30/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	1504	2	1504	2	0.00
30/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1397	2	1397	2	0.00
30/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15			Bond Future	8.66	103.3212	8.6638	103.3212	0.00
30/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7826	7	7826	7	0.00
30/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7702	7	7702	7	0.00
30/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7579	7	7579	7	0.00