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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	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
23/04/2015	2025 On 07-May-15			Bond Future	120.47	120.4896	120.4672	120.4896	16.00
23/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	523	1	523	1	0.00
23/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	543	1	543	1	0.00
23/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	533	1	533	1	0.00
23/04/2015	2025 On 06-August-15			Bond Future	121.22	121.2431	121.2189	121.2431	0.00
23/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	229	0	229	0	0.00
23/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	209	0	209	0	0.00
23/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	219	0	219	0	0.00
23/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 05-November-15			Bond Future	123.22	123.2400	123.2195	123.2400	0.00
23/04/2015	2025 On 05-November-15	123.01	Call	Bond Future	209	0	209	0	0.00
23/04/2015	2025 On 05-November-15	122.99	Call	Bond Future	229	0	229	0	0.00
23/04/2015	2025 On 05-November-15	123.00	Call	Bond Future	219	0	219	0	0.00
23/04/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 07-May-15			Bond Future	8.49	98.4558	8.4901	98.4558	7,020.00
23/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	2146	2	2146	2	0.00
23/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	2067	2	2067	2	0.00
23/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	1989	2	1989	2	0.00
23/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 06-August-15			Bond Future	8.56	96.0070	8.5572	96.0070	1,900.00
23/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	6814	6	6814	6	0.00
23/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	6639	6	6639	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
23/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	6727	6	6727	6	0.00
23/04/2015	2030 On 05-November-15			Bond Future	8.61	8.5600	8.6092	8.5600	0.00
23/04/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2030 On 05-November-15	8.50	Put	Bond Future	861	0	861	0	0.00
23/04/2015	2030 On 05-November-15	8.51	Put	Bond Future	782	0	782	0	0.00
23/04/2015	2030 On 05-November-15	8.49	Put	Bond Future	940	0	940	0	0.00
23/04/2015	2032 On 07-May-15			Bond Future	8.58	98.2767	8.5844	98.2767	126.00
23/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	733	0	733	0	0.00
23/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	646	0	646	0	0.00
23/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	821	1	821	1	0.00
23/04/2015	2032 On 06-August-15			Bond Future	8.65	99.8333	8.6477	99.8333	1,450.00
23/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	1270	1	1270	1	0.00
23/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	1183	1	1183	1	0.00
23/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	1357	1	1357	1	0.00
23/04/2015	2032 On 05-November-15			Bond Future	8.70	97.3169	8.7011	97.3169	0.00
23/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	6163	6	6163	6	0.00
23/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	6255	6	6255	6	0.00
23/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	6071	6	6071	6	0.00
23/04/2015	2032 On 04-February-16			Bond Future	8.75	8.7100	8.7476	8.7100	0.00
23/04/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2032 On 04-February-16	8.69	Put	Bond Future	479	0	479	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
23/04/2015	2032 On 04-February-16	8.70	Put	Bond Future	396	0	396	0	0.00
23/04/2015	2032 On 04-February-16	8.71	Put	Bond Future	313	0	313	0	0.00
23/04/2015	2037 On 07-May-15			Bond Future	8.68	100.8910	8.6794	100.8910	32,001.00
23/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	3086	3	3086	3	0.00
23/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	2904	3	2904	3	0.00
23/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	2995	3	2995	3	0.00
23/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 06-August-15			Bond Future	8.74	98.2302	8.7422	98.2302	1,954.00
23/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	74	0	74	0	0.00
23/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	168	0	168	0	0.00
23/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	21	0	21	0	0.00
23/04/2015	2037 On 05-November-15			Bond Future	8.79	99.8442	8.7914	99.8442	0.00
23/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	7850	8	7850	8	0.00
23/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	7956	8	7956	8	0.00
23/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	7745	7	7745	7	0.00
23/04/2015	2037 On 04-February-16			Bond Future	8.84	8.8000	8.8355	8.8000	0.00
23/04/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2037 On 04-February-16	8.75	Put	Bond Future	795	0	795	0	0.00
23/04/2015	2037 On 04-February-16	8.74	Put	Bond Future	888	0	888	0	0.00
23/04/2015	2037 On 04-February-16	8.76	Put	Bond Future	701	0	701	0	0.00
23/04/2015	2038 On 07-May-15			Bond Future	131.17	131.1959	131.1715	131.1959	3,303.00
23/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	4182	4	4182	4	0.00
23/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	4162	4	4162	4	0.00
23/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	4172	4	4172	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
23/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 06-August-15			Bond Future	131.95	131.9743	131.9480	131.9743	33.00
23/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	3958	4	3958	4	0.00
23/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	3938	4	3938	4	0.00
23/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	3948	4	3948	4	0.00
23/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 05-November-15			Bond Future	134.13	134.1500	134.1257	134.1500	0.00
23/04/2015	2038 On 05-November-15	134.00	Call	Bond Future	126	0	126	0	0.00
23/04/2015	2038 On 05-November-15	134.01	Call	Bond Future	116	0	116	0	0.00
23/04/2015	2038 On 05-November-15	133.99	Call	Bond Future	136	0	136	0	0.00
23/04/2015	2038 On 05-November-15	134.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 05-November-15	134.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2038 On 05-November-15	133.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 07-May-15			Bond Future	8.74	102.7902	8.7389	102.7902	9,526.00
23/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	2772	3	2772	3	0.00
23/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	2572	3	2572	3	0.00
23/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	2672	3	2672	3	0.00
23/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 06-August-15			Bond Future	8.80	100.0343	8.7988	100.0343	650.00
23/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	507	0	507	0	0.00
23/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	403	0	403	0	0.00
23/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	611	0	611	0	0.00
23/04/2015	2044 On 05-November-15			Bond Future	8.85	101.6778	8.8459	101.6778	0.00
23/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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23/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	6433	6	6433	6	0.00
23/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	6319	6	6319	6	0.00
23/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	6547	6	6547	6	0.00
23/04/2015	2044 On 04-February-16			Bond Future	8.89	8.8600	8.8880	8.8600	0.00
23/04/2015	2044 On 04-February-16	9.01	Call	Bond Future	1224	0	1224	0	0.00
23/04/2015	2044 On 04-February-16	8.99	Call	Bond Future	1025	0	1025	0	0.00
23/04/2015	2044 On 04-February-16	9.00	Call	Bond Future	1125	0	1125	0	0.00
23/04/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 07-May-15			Bond Future	130.82	130.8471	130.8233	130.8471	5,889.00
23/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3813	4	3813	4	0.00
23/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3823	4	3823	4	0.00
23/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3833	4	3833	4	0.00
23/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 06-August-15			Bond Future	132.90	132.9308	132.9049	132.9308	0.00
23/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3915	4	3915	4	0.00
23/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3895	4	3895	4	0.00
23/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3905	4	3905	4	0.00
23/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 05-November-15			Bond Future	133.71	133.7300	133.7103	133.7300	0.00
23/04/2015	2046 On 05-November-15	132.99	Call	Bond Future	720	0	720	0	0.00
23/04/2015	2046 On 05-November-15	133.00	Call	Bond Future	710	0	710	0	0.00
23/04/2015	2046 On 05-November-15	133.01	Call	Bond Future	700	0	700	0	0.00
23/04/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 07-May-15			Bond Future	141.40	141.4218	141.3959	141.4218	3,272.00
23/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	6406	6	6406	6	0.00

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23/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	6386	6	6386	6	0.00
23/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	6396	6	6396	6	0.00
23/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 06-August-15			Bond Future	142.19	142.2150	142.1873	142.2150	0.00
23/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	5187	5	5187	5	0.00
23/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	5197	5	5197	5	0.00
23/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	5177	5	5177	5	0.00
23/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 05-November-15			Bond Future	144.53	144.5600	144.5337	144.5600	0.00
23/04/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	2050 On 05-November-15	145.01	Put	Bond Future	476	0	476	0	0.00
23/04/2015	2050 On 05-November-15	145.00	Put	Bond Future	466	0	466	0	0.00
23/04/2015	2050 On 05-November-15	144.99	Put	Bond Future	456	0	456	0	0.00
23/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	AL12 On 07-May-15			Index Future	543.67	545.2180	543.6670	545.2180	0.00
23/04/2015	AL37 On 07-May-15			Index Future	453.37	453.8990	453.3720	453.8990	3.00
23/04/2015	AL37 On 06-August-15			Index Future	460.47	461.0120	460.4720	461.0120	122.00
23/04/2015	AL37 On 05-November-15			Index Future	468.11	468.6600	468.1140	468.6600	0.00
23/04/2015	AL7T On 07-May-15			Index Future	536.11	537.7950	536.1110	537.7950	4.00
23/04/2015	AL7T On 06-August-15			Index Future	544.51	546.2230	544.5060	546.2230	3.00
23/04/2015	AL7T On 05-November-15			Index Future	553.54	555.2900	553.5420	555.2900	0.00
23/04/2015	ALBI On 07-May-15			Index Future	489.78	490.8550	489.7750	490.8550	444.00
23/04/2015	ALBI On 06-August-15			Index Future	497.44	498.5480	497.4440	498.5480	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2015	ALBI On 05-November-15			Index Future	505.70	506.8190	505.6990	506.8190	0.00
23/04/2015	ALBI On 04-February-16			Index Future	514.50	515.6600	514.4980	515.6600	0.00
23/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/04/2015	EL28 On 07-May-15			Bond Future	124.63	124.6532	124.6315	124.6532	0.00
23/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	369	0	369	0	0.00
23/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	359	0	359	0	0.00
23/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	379	0	379	0	0.00
23/04/2015	EL28 On 06-August-15			Bond Future	126.61	126.6381	126.6145	126.6381	0.00
23/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1605	2	1605	2	0.00
23/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1615	2	1615	2	0.00
23/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1625	2	1625	2	0.00
23/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 05-November-15			Bond Future	127.18	127.2000	127.1767	127.2000	0.00
23/04/2015	EL28 On 05-November-15	126.99	Call	Bond Future	187	0	187	0	0.00
23/04/2015	EL28 On 05-November-15	127.00	Call	Bond Future	177	0	177	0	0.00
23/04/2015	EL28 On 05-November-15	127.01	Call	Bond Future	167	0	167	0	0.00
23/04/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 07-May-15			Bond Future	9.61	83.3611	9.6081	83.3611	6,576.00
23/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	962	1	962	1	0.00
23/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1107	1	1107	1	0.00
23/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1035	1	1035	1	0.00
23/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 06-August-15			Bond Future	9.70	84.6815	9.6983	84.6815	0.00
23/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 06-August-15	9.59	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
23/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	790	1	790	1	0.00
23/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	717	0	717	0	0.00
23/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	644	0	644	0	0.00
23/04/2015	ES33 On 05-November-15			Bond Future	9.78	82.2840	9.7803	82.2840	0.00
23/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5872	6	5872	6	0.00
23/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5792	6	5792	6	0.00
23/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5951	6	5951	6	0.00
23/04/2015	ES33 On 04-February-16			Bond Future	9.86	9.8300	9.8585	9.8300	0.00
23/04/2015	ES33 On 04-February-16	9.99	Call	Bond Future	917	0	917	0	0.00
23/04/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1055	0	1055	0	0.00
23/04/2015	ES33 On 04-February-16	10.00	Call	Bond Future	986	0	986	0	0.00
23/04/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	GOVI On 07-May-15			GOVI	486.21	487.2650	486.2140	487.2650	496.00
23/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	362240	37	362240	37	0.00
23/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	362040	37	362040	37	0.00
23/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	362140	37	362140	37	0.00
23/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 06-August-15			GOVI	493.83	494.9020	493.8280	494.9020	29.00
23/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	61720	5	61720	5	0.00
23/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	61620	5	61620	5	0.00
23/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	61820	5	61820	5	0.00
23/04/2015	GOVI On 05-November-15			GOVI	502.02	503.1120	502.0230	503.1120	0.00
23/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	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
23/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	279770	27	279770	27	0.00
23/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	279670	27	279670	27	0.00
23/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	279870	27	279870	27	0.00
23/04/2015	GOVI On 04-February-16			GOVI	510.76	511.8900	510.7580	511.8900	0.00
23/04/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/04/2015	GOVI On 04-February-16	511.99	Put	GOVI	12320	0	12320	0	0.00
23/04/2015	GOVI On 04-February-16	512.01	Put	GOVI	12520	0	12520	0	0.00
23/04/2015	GOVI On 04-February-16	512.00	Put	GOVI	12420	0	12420	0	0.00
23/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/04/2015	IGOV On 07-May-15			Index Future	229.79	229.8560	229.7850	229.8560	932.00
23/04/2015	IGOV On 06-August-15			Index Future	233.40	233.4770	233.4020	233.4770	687.00
23/04/2015	IGOV On 05-November-15			Index Future	237.30	237.3690	237.2950	237.3690	0.00
23/04/2015	IGOV On 04-February-16			Index Future	241.44	241.5300	241.4420	241.5300	0.00
23/04/2015	ILBI On 07-May-15			Index Future	621.94	622.1340	621.9400	622.1340	0.00
23/04/2015	ILBI On 06-August-15			Index Future	631.99	632.1860	631.9860	632.1860	159.00
23/04/2015	ILBI On 05-November-15			Index Future	642.47	642.6800	642.4710	642.6800	0.00
23/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
23/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.27	93.7900	6.2700	93.7900	5,000.00
23/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.30	93.7600	6.3000	93.7600	0.00
23/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.44	93.6500	6.4400	93.6500	0.00
23/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.49	93.6000	6.4900	93.6000	0.00
23/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.61	93.4700	6.6100	93.4700	0.00
23/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.79	93.3100	6.7900	93.3100	0.00
23/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.02	93.1100	7.0200	93.1100	0.00
23/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.26	92.9000	7.2600	92.9000	0.00
23/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.7300	7.4400	92.7300	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
23/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.57	92.5900	7.5700	92.5900	0.00
23/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.69	92.4700	7.6900	92.4700	0.00
23/04/2015	R023 On 07-May-15			Bond Future	7.86	101.1427	7.8600	101.1427	13,264.00
23/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	1680	2	1680	2	0.00
23/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	1779	2	1779	2	0.00
23/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	1729	2	1729	2	0.00
23/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	85	0	85	0	0.00
23/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	78	0	78	0	0.00
23/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	92	0	92	0	0.00
23/04/2015	R023 On 06-August-15			Bond Future	7.93	102.7448	7.9256	102.7448	0.00
23/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	2541	3	2541	3	0.00
23/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6212	6	6212	6	0.00
23/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	2578	3	2578	3	0.00
23/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	2616	3	2616	3	0.00
23/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	810	1	810	1	0.00
23/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	776	1	776	1	0.00
23/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	792	1	792	1	0.00
23/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	90	0	90	0	911.00
23/04/2015	R023 On 05-November-15			Bond Future	7.98	7.9300	7.9808	7.9300	0.00
23/04/2015	R023 On 05-November-15	7.99	Call	Bond Future	50	0	50	0	0.00
23/04/2015	R023 On 05-November-15	8.01	Call	Bond Future	158	0	158	0	0.00
23/04/2015	R023 On 05-November-15	8.00	Call	Bond Future	104	0	104	0	0.00
23/04/2015	R023 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R023 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R023 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R023 On 04-February-16			Bond Future	8.03	7.9800	8.0276	7.9800	0.00
23/04/2015	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R023 On 04-February-16	7.99	Put	Bond Future	198	0	198	0	0.00
23/04/2015	R023 On 04-February-16	8.00	Put	Bond Future	145	0	145	0	0.00
23/04/2015	R023 On 04-February-16	8.01	Put	Bond Future	93	0	93	0	0.00
23/04/2015	R186 On 07-May-15			Bond Future	8.08	122.5040	8.0798	122.5040	40,058.00
23/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	1735	2	1735	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
23/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	2	0	2	0	0.00
23/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	3	0	3	0	0.00
23/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	140	0	140	0	0.00
23/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	552	1	552	1	0.00
23/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	1674	2	1674	2	0.00
23/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	727	1	727	1	0.00
23/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	935	1	935	1	0.00
23/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	1797	2	1797	2	0.00
23/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	7	0	7	0	0.00
23/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	327	0	327	0	0.00
23/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	5864	5	5864	5	4,229.00
23/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	307	0	307	0	0.00
23/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	6758	6	6758	6	0.00
23/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	2506	2	2506	2	300.00
23/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	5421	5	5421	5	4,229.00
23/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	1221	1	1221	1	4,229.00
23/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	348	0	348	0	0.00
23/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	977	1	977	1	4,229.00
23/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	766	1	766	1	4,229.00
23/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	4982	5	4982	5	4,229.00
23/04/2015	R186 On 06-August-15			Bond Future	8.14	119.1475	8.1428	119.1475	2,110.00
23/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	1716	2	1716	2	0.00
23/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1014	1	1014	1	1,000.00
23/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	1750	2	1750	2	0.00
23/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	1786	2	1786	2	0.00
23/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	6430	7	6430	7	0.00
23/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2973	3	2973	3	0.00
23/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	4283	4	4283	4	0.00
23/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2877	3	2877	3	0.00
23/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	464	0	464	0	5,350.00
23/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2925	3	2925	3	0.00
23/04/2015	R186 On 05-November-15			Bond Future	8.19	121.1044	8.1930	121.1044	0.00
23/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	3299	4	3299	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
23/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	3383	4	3383	4	0.00
23/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	3341	4	3341	4	0.00
23/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	7192	8	7192	8	0.00
23/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2887	3	2887	3	0.00
23/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	970	1	970	1	2,600.00
23/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2924	3	2924	3	0.00
23/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2849	3	2849	3	0.00
23/04/2015	R186 On 04-February-16			Bond Future	8.23	117.9184	8.2342	117.9184	5,512.00
23/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1454	2	1454	2	0.00
23/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1432	2	1432	2	0.00
23/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1410	2	1410	2	0.00
23/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	7394	7	7394	7	0.00
23/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	7332	7	7332	7	0.00
23/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	7456	7	7456	7	0.00
23/04/2015	R197 On 07-May-15			Bond Future	291.62	291.6709	291.6161	291.6709	1,046.00
23/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2394	2	2394	2	0.00
23/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2384	2	2384	2	0.00
23/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2374	2	2374	2	0.00
23/04/2015	R197 On 06-August-15			Bond Future	290.21	290.2670	290.2076	290.2670	0.00
23/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2198	2	2198	2	0.00
23/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2208	2	2208	2	0.00
23/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2218	2	2218	2	0.00
23/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 05-November-15			Bond Future	295.00	295.0500	294.9973	295.0500	0.00
23/04/2015	R197 On 05-November-15	294.99	Call	Bond Future	7	0	7	0	0.00
23/04/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R197 On 05-November-15	295.01	Put	Bond Future	13	0	13	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
23/04/2015	R197 On 05-November-15	295.00	Put	Bond Future	3	0	3	0	0.00
23/04/2015	R202 On 07-May-15			Bond Future	241.70	241.7445	241.6997	241.7445	51,422.00
23/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3200	3	3200	3	0.00
23/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3210	3	3210	3	0.00
23/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3190	3	3190	3	0.00
23/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 06-August-15			Bond Future	242.33	242.3812	242.3330	242.3812	2,040.00
23/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2323	2	2323	2	0.00
23/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2343	2	2343	2	0.00
23/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2333	2	2333	2	0.00
23/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 05-November-15			Bond Future	246.33	246.3800	246.3321	246.3800	0.00
23/04/2015	R202 On 05-November-15	246.01	Call	Bond Future	322	0	322	0	0.00
23/04/2015	R202 On 05-November-15	246.00	Call	Bond Future	332	0	332	0	0.00
23/04/2015	R202 On 05-November-15	245.99	Call	Bond Future	342	0	342	0	0.00
23/04/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R203 On 07-May-15			Bond Future	7.12	103.7031	7.1200	103.7031	7,691.00
23/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	369	0	369	0	0.00
23/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1539	2	1539	2	0.00
23/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	354	0	354	0	0.00
23/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	384	0	384	0	0.00
23/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	89	0	89	0	0.00
23/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
23/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	83	0	83	0	0.00
23/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	95	0	95	0	0.00
23/04/2015	R203 On 06-August-15			Bond Future	7.22	105.3457	7.2172	105.3457	252.00
23/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1330	1	1330	1	0.00
23/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	169	0	169	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
23/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	173	0	173	0	0.00
23/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	178	0	178	0	0.00
23/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	1083	1	1083	1	0.00
23/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	1068	1	1068	1	0.00
23/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	134	0	134	0	5,000.00
23/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	1098	1	1098	1	0.00
23/04/2015	R203 On 05-November-15			Bond Future	7.29	102.9088	7.2878	102.9088	0.00
23/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	34	0	34	0	0.00
23/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	36	0	36	0	0.00
23/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	35	0	35	0	0.00
23/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	2281	2	2281	2	0.00
23/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	2297	2	2297	2	0.00
23/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	2264	2	2264	2	0.00
23/04/2015	R203 On 04-February-16			Bond Future	7.33	7.3100	7.3320	7.3100	0.00
23/04/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R203 On 04-February-16	7.24	Put	Bond Future	138	0	138	0	0.00
23/04/2015	R203 On 04-February-16	7.25	Put	Bond Future	123	0	123	0	0.00
23/04/2015	R203 On 04-February-16	7.26	Put	Bond Future	108	0	108	0	0.00
23/04/2015	R204 On 07-May-15			Bond Future	7.36	105.1211	7.3641	105.1211	12,510.00
23/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	524	1	524	1	0.00
23/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	570	1	570	1	0.00
23/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	547	1	547	1	0.00
23/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	127	0	127	0	0.00
23/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	119	0	119	0	0.00
23/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	110	0	110	0	0.00
23/04/2015	R204 On 06-August-15			Bond Future	7.45	102.7504	7.4532	102.7504	321.00
23/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	2850	3	2850	3	0.00
23/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1258	1	1258	1	0.00
23/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1298	1	1298	1	0.00
23/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1278	1	1278	1	0.00
23/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	71	0	71	0	699.00
23/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	406	0	406	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
23/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	415	0	415	0	0.00
23/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	397	0	397	0	0.00
23/04/2015	R204 On 05-November-15			Bond Future	7.52	104.4378	7.5176	104.4378	0.00
23/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	75	0	75	0	0.00
23/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	77	0	77	0	0.00
23/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	73	0	73	0	0.00
23/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3614	4	3614	4	0.00
23/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3641	4	3641	4	0.00
23/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3668	4	3668	4	0.00
23/04/2015	R204 On 04-February-16			Bond Future	7.56	7.5500	7.5618	7.5500	0.00
23/04/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R204 On 04-February-16	7.50	Put	Bond Future	158	0	158	0	0.00
23/04/2015	R204 On 04-February-16	7.51	Put	Bond Future	132	0	132	0	0.00
23/04/2015	R204 On 04-February-16	7.49	Put	Bond Future	183	0	183	0	0.00
23/04/2015	R207 On 07-May-15			Bond Future	7.54	101.3229	7.5432	101.3229	40,822.00
23/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	2681	3	2681	3	0.00
23/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	828	1	828	1	66.00
23/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	2718	3	2718	3	0.00
23/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	2643	3	2643	3	0.00
23/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	111	0	111	0	0.00
23/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
23/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
23/04/2015	R207 On 06-August-15			Bond Future	7.63	99.2854	7.6270	99.2854	121.00
23/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1190	1	1190	1	0.00
23/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1232	1	1232	1	0.00
23/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1211	1	1211	1	0.00
23/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	684	1	684	1	70.00
23/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	777	1	777	1	0.00
23/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	761	1	761	1	0.00
23/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	746	1	746	1	0.00
23/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	1298	1	1298	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
23/04/2015	R207 On 05-November-15			Bond Future	7.69	100.9162	7.6850	100.9162	0.00
23/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1389	1	1389	1	0.00
23/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1427	2	1427	2	0.00
23/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1408	1	1408	1	0.00
23/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	877	1	877	1	53.00
23/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	1198	1	1198	1	0.00
23/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	1166	1	1166	1	0.00
23/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1771	2	1771	2	0.00
23/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	1182	1	1182	1	0.00
23/04/2015	R207 On 04-February-16			Bond Future	7.73	99.0350	7.7294	99.0350	0.00
23/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	827	1	827	1	43.00
23/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1114	1	1114	1	0.00
23/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1143	1	1143	1	0.00
23/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1129	1	1129	1	0.00
23/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1890	2	1890	2	0.00
23/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1871	2	1871	2	0.00
23/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1909	2	1909	2	0.00
23/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2359	2	2359	2	0.00
23/04/2015	R208 On 07-May-15			Bond Future	7.65	96.7380	7.6508	96.7380	56,539.00
23/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	1570	2	1570	2	0.00
23/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	1652	2	1652	2	0.00
23/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	1611	2	1611	2	0.00
23/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	38	0	38	0	0.00
23/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	35	0	35	0	0.00
23/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	42	0	42	0	0.00
23/04/2015	R208 On 06-August-15			Bond Future	7.72	98.2702	7.7217	98.2702	0.00
23/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	1871	2	1871	2	0.00
23/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	1842	2	1842	2	0.00
23/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	4860	5	4860	5	0.00
23/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	1900	2	1900	2	0.00
23/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	662	1	662	1	0.00
23/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	647	1	647	1	0.00
23/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	70	0	70	0	198.00
23/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	676	1	676	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
23/04/2015	R208 On 05-November-15			Bond Future	7.78	96.4837	7.7762	96.4837	0.00
23/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3447	4	3447	4	0.00
23/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1486	2	1486	2	0.00
23/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1507	2	1507	2	0.00
23/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1465	2	1465	2	0.00
23/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	534	0	534	0	2,200.00
23/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1597	2	1597	2	0.00
23/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1576	1	1576	1	0.00
23/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1618	2	1618	2	0.00
23/04/2015	R208 On 04-February-16			Bond Future	7.82	7.7700	7.8174	7.7700	0.00
23/04/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R208 On 04-February-16	7.74	Put	Bond Future	314	0	314	0	0.00
23/04/2015	R208 On 04-February-16	7.75	Put	Bond Future	274	0	274	0	0.00
23/04/2015	R208 On 04-February-16	7.76	Put	Bond Future	233	0	233	0	0.00
23/04/2015	R209 On 07-May-15			Bond Future	8.62	78.1372	8.6233	78.1372	24,712.00
23/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	2918	3	2918	3	0.00
23/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	117	0	117	0	0.00
23/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3054	3	3054	3	0.00
23/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	2986	3	2986	3	0.00
23/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	11638	11	11638	11	0.00
23/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	92	0	92	0	0.00
23/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	2740	3	2740	3	700.00
23/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	85	0	85	0	0.00
23/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	99	0	99	0	0.00
23/04/2015	R209 On 06-August-15			Bond Future	8.68	79.3748	8.6790	79.3748	400.00
23/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	8878	9	8878	9	0.00
23/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	3750	4	3750	4	0.00
23/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	3800	4	3800	4	0.00
23/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	3701	4	3701	4	0.00
23/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	1301	1	1301	1	0.00
23/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	167	0	167	0	2,914.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	1276	1	1276	1	0.00
23/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	1326	1	1326	1	0.00
23/04/2015	R209 On 05-November-15			Bond Future	8.73	77.5299	8.7259	77.5299	0.00
23/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1054	1	1054	1	0.00
23/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1093	1	1093	1	0.00
23/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1073	1	1073	1	0.00
23/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	7020	7	7020	7	0.00
23/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6953	7	6953	7	0.00
23/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	7087	7	7087	7	0.00
23/04/2015	R209 On 04-February-16			Bond Future	8.77	8.7300	8.7666	8.7300	0.00
23/04/2015	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R209 On 04-February-16	8.75	Put	Bond Future	127	0	127	0	0.00
23/04/2015	R209 On 04-February-16	8.76	Put	Bond Future	50	0	50	0	0.00
23/04/2015	R209 On 04-February-16	8.74	Put	Bond Future	204	0	204	0	0.00
23/04/2015	R210 On 07-May-15			Bond Future	178.03	178.0624	178.0293	178.0624	833.00
23/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1029	1	1029	1	0.00
23/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1019	1	1019	1	0.00
23/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1039	1	1039	1	0.00
23/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 06-August-15			Bond Future	180.86	180.8978	180.8619	180.8978	18.00
23/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	1872	2	1872	2	0.00
23/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	1852	2	1852	2	0.00
23/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	1862	2	1862	2	0.00
23/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 05-November-15			Bond Future	181.74	181.7700	181.7431	181.7700	0.00
23/04/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R210 On 05-November-15	181.99	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
23/04/2015	R210 On 05-November-15	182.00	Put	Bond Future	257	0	257	0	0.00
23/04/2015	R210 On 05-November-15	182.01	Put	Bond Future	267	0	267	0	0.00
23/04/2015	R210 On 05-November-15	181.99	Put	Bond Future	247	0	247	0	0.00
23/04/2015	R211 On 07-May-15			Bond Future	132.17	132.2024	132.1749	132.2024	1,120.00
23/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	2825	3	2825	3	0.00
23/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	2835	3	2835	3	0.00
23/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	2815	3	2815	3	0.00
23/04/2015	R211 On 06-August-15			Bond Future	132.66	132.6902	132.6606	132.6902	0.00
23/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2339	2	2339	2	0.00
23/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2329	2	2329	2	0.00
23/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2349	2	2349	2	0.00
23/04/2015	R211 On 05-November-15			Bond Future	134.85	134.8800	134.8502	134.8800	0.00
23/04/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R211 On 05-November-15	135.00	Put	Bond Future	150	0	150	0	0.00
23/04/2015	R211 On 05-November-15	135.01	Put	Bond Future	160	0	160	0	0.00
23/04/2015	R211 On 05-November-15	134.99	Put	Bond Future	140	0	140	0	0.00
23/04/2015	R212 On 07-May-15			Bond Future	139.00	139.2017	139.0040	139.2017	1,145.00
23/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	1986	2	1986	2	0.00
23/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2006	2	2006	2	0.00
23/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	1996	2	1996	2	0.00
23/04/2015	R212 On 06-August-15			Bond Future	139.44	139.6431	139.4405	139.6431	7.00
23/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 06-August-15	141.00	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
23/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1550	1	1550	1	0.00
23/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1560	1	1560	1	0.00
23/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1570	1	1570	1	0.00
23/04/2015	R212 On 05-November-15			Bond Future	141.74	141.9500	141.7420	141.9500	0.00
23/04/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R212 On 05-November-15	146.00	Put	Bond Future	4258	0	4258	0	0.00
23/04/2015	R212 On 05-November-15	146.01	Put	Bond Future	4268	0	4268	0	0.00
23/04/2015	R212 On 05-November-15	145.99	Put	Bond Future	4248	0	4248	0	0.00
23/04/2015	R213 On 07-May-15			Bond Future	8.53	88.5421	8.5290	88.5421	16,799.00
23/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	1881	2	1881	2	0.00
23/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2001	2	2001	2	0.00
23/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	1941	2	1941	2	0.00
23/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	246	0	246	0	0.00
23/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	262	0	262	0	0.00
23/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	230	0	230	0	0.00
23/04/2015	R213 On 06-August-15			Bond Future	8.59	89.9445	8.5894	89.9445	4,613.00
23/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	1969	2	1969	2	0.00
23/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	1934	2	1934	2	0.00
23/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	1899	2	1899	2	0.00
23/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2623	2	2623	2	0.00
23/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2666	3	2666	3	0.00
23/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2581	2	2581	2	0.00
23/04/2015	R213 On 05-November-15			Bond Future	8.64	87.8767	8.6423	87.8767	0.00
23/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	735	1	735	1	0.00
23/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	766	1	766	1	0.00
23/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	750	1	750	1	0.00
23/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7964	8	7964	8	0.00
23/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	7825	8	7825	8	0.00
23/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7895	8	7895	8	0.00
23/04/2015	R213 On 04-February-16			Bond Future	8.69	8.6500	8.6900	8.6500	0.00
23/04/2015	R213 On 04-February-16	8.75	Call	Bond Future	447	0	447	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
23/04/2015	R213 On 04-February-16	8.76	Call	Bond Future	521	0	521	0	0.00
23/04/2015	R213 On 04-February-16	8.74	Call	Bond Future	372	0	372	0	0.00
23/04/2015	R213 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R213 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R213 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R214 On 07-May-15			Bond Future	8.66	79.3531	8.6579	79.3531	15,146.00
23/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	3997	4	3997	4	0.00
23/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	4071	4	4071	4	0.00
23/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	3923	4	3923	4	0.00
23/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	36	0	36	0	0.00
23/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	39	0	39	0	0.00
23/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	43	0	43	0	0.00
23/04/2015	R214 On 06-August-15			Bond Future	8.71	80.6099	8.7109	80.6099	7,642.00
23/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	2618	3	2618	3	0.00
23/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	2661	3	2661	3	0.00
23/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	2704	3	2704	3	0.00
23/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	2378	2	2378	2	0.00
23/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	2337	2	2337	2	0.00
23/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	2298	2	2298	2	0.00
23/04/2015	R214 On 05-November-15			Bond Future	8.76	78.6421	8.7573	78.6421	0.00
23/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1120	1	1120	1	0.00
23/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1100	1	1100	1	0.00
23/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1080	1	1080	1	0.00
23/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	7831	8	7831	8	0.00
23/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	7757	8	7757	8	0.00
23/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	7683	8	7683	8	0.00
23/04/2015	R214 On 04-February-16			Bond Future	8.80	80.0146	8.7992	80.0146	4,320.00
23/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1568	2	1568	2	0.00
23/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1591	2	1591	2	0.00
23/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1545	2	1545	2	0.00
23/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	8483	8	8483	8	0.00
23/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	8554	8	8554	8	0.00
23/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	8625	8	8625	8	0.00
23/04/2015	R248 On 07-May-15			Bond Future	8.71	102.3768	8.7081	102.3768	34,224.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	5581	6	5581	6	0.00
23/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	5678	6	5678	6	0.00
23/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	5483	6	5483	6	0.00
23/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 06-August-15			Bond Future	8.76	103.9983	8.7623	103.9983	1,995.00
23/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	25	0	25	0	0.00
23/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	239	0	239	0	0.00
23/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	132	0	132	0	0.00
23/04/2015	R248 On 05-November-15			Bond Future	8.81	101.2751	8.8098	101.2751	0.00
23/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	9394	9	9394	9	0.00
23/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	9270	9	9270	9	0.00
23/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	9147	9	9147	9	0.00
23/04/2015	R248 On 04-February-16			Bond Future	8.85	8.8300	8.8530	8.8300	0.00
23/04/2015	R248 On 04-February-16	8.99	Call	Bond Future	1420	0	1420	0	0.00
23/04/2015	R248 On 04-February-16	9.01	Call	Bond Future	1624	0	1624	0	0.00
23/04/2015	R248 On 04-February-16	9.00	Call	Bond Future	1522	0	1522	0	0.00
23/04/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
23/04/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00