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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
28/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	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
28/04/2015	2025 On 07-May-15			Bond Future	120.40	120.3917	120.3978	120.3917	16.00
28/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	592	1	592	1	0.00
28/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	612	1	612	1	0.00
28/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	602	1	602	1	0.00
28/04/2015	2025 On 06-August-15			Bond Future	121.14	121.1413	121.1439	121.1413	16.00
28/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	154	0	154	0	0.00
28/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	134	0	134	0	0.00
28/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	144	0	144	0	0.00
28/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 05-November-15			Bond Future	123.14	123.1375	123.1385	123.1375	0.00
28/04/2015	2025 On 05-November-15	123.01	Call	Bond Future	128	0	128	0	0.00
28/04/2015	2025 On 05-November-15	122.99	Call	Bond Future	148	0	148	0	0.00
28/04/2015	2025 On 05-November-15	123.00	Call	Bond Future	138	0	138	0	0.00
28/04/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 07-May-15			Bond Future	8.35	98.3459	8.3508	98.3459	6,785.00
28/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	3280	2	3280	2	0.00
28/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	3202	2	3202	2	0.00
28/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	3123	2	3123	2	0.00
28/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 06-August-15			Bond Future	8.41	95.8934	8.4139	95.8934	2,135.00
28/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	5666	7	5666	7	0.00
28/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	5491	6	5491	6	0.00

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28/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	5578	7	5578	7	0.00
28/04/2015	2030 On 05-November-15			Bond Future	8.46	97.4670	8.4619	97.4670	0.00
28/04/2015	2030 On 05-November-15	8.51	Call	Bond Future	382	0	382	0	0.00
28/04/2015	2030 On 05-November-15	8.50	Call	Bond Future	303	0	303	0	0.00
28/04/2015	2030 On 05-November-15	8.49	Call	Bond Future	224	0	224	0	0.00
28/04/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2030 On 05-November-15	8.49	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2032 On 07-May-15			Bond Future	8.45	98.1584	8.4504	98.1584	126.00
28/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	434	0	434	0	0.00
28/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	522	0	522	0	0.00
28/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	347	0	347	0	0.00
28/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2032 On 06-August-15			Bond Future	8.51	99.7112	8.5101	99.7112	1,455.00
28/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	87	1	87	1	0.00
28/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	1	1	1	1	0.00
28/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	174	1	174	1	0.00
28/04/2015	2032 On 05-November-15			Bond Future	8.56	97.1909	8.5598	97.1909	0.00
28/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	4965	6	4965	6	0.00
28/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	5057	6	5057	6	0.00
28/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	4873	6	4873	6	0.00
28/04/2015	2032 On 04-February-16			Bond Future	8.60	98.8859	8.6020	98.8859	0.00
28/04/2015	2032 On 04-February-16	8.71	Call	Bond Future	906	0	906	0	0.00
28/04/2015	2032 On 04-February-16	8.69	Call	Bond Future	740	0	740	0	0.00
28/04/2015	2032 On 04-February-16	8.70	Call	Bond Future	823	0	823	0	0.00
28/04/2015	2032 On 04-February-16	8.69	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
28/04/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 07-May-15			Bond Future	8.55	100.7600	8.5505	100.7600	30,553.00
28/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	4332	3	4332	3	0.00
28/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	4150	3	4150	3	0.00
28/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	4241	3	4241	3	0.00
28/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 06-August-15			Bond Future	8.61	98.0952	8.6099	98.0952	3,402.00
28/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	1336	0	1336	0	0.00
28/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	1241	0	1241	0	0.00
28/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	1430	0	1430	0	0.00
28/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 05-November-15			Bond Future	8.66	99.7050	8.6558	99.7050	0.00
28/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	6571	8	6571	8	0.00
28/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	6677	8	6677	8	0.00
28/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	6466	8	6466	8	0.00
28/04/2015	2037 On 04-February-16			Bond Future	8.70	97.1860	8.6961	97.1860	0.00
28/04/2015	2037 On 04-February-16	8.74	Call	Bond Future	413	0	413	0	0.00
28/04/2015	2037 On 04-February-16	8.75	Call	Bond Future	507	0	507	0	0.00
28/04/2015	2037 On 04-February-16	8.76	Call	Bond Future	600	0	600	0	0.00
28/04/2015	2037 On 04-February-16	8.75	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2037 On 04-February-16	8.74	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	1	0	1	0.00
28/04/2015	2038 On 07-May-15			Bond Future	130.68	130.9107	130.6818	130.9107	3,303.00
28/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	3692	4	3692	4	0.00
28/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	3672	4	3672	4	0.00
28/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	3682	4	3682	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
28/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 06-August-15			Bond Future	131.45	131.6819	131.4454	131.6819	911.00
28/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	3455	4	3455	4	0.00
28/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	3435	4	3435	4	0.00
28/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	3445	4	3445	4	0.00
28/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 05-November-15			Bond Future	133.61	133.8519	133.6098	133.8519	0.00
28/04/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2038 On 05-November-15	134.00	Put	Bond Future	390	0	390	0	0.00
28/04/2015	2038 On 05-November-15	134.01	Put	Bond Future	400	0	400	0	0.00
28/04/2015	2038 On 05-November-15	133.99	Put	Bond Future	380	0	380	0	0.00
28/04/2015	2044 On 07-May-15			Bond Future	8.61	102.6989	8.6102	102.6989	9,526.00
28/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	4137	3	4137	3	0.00
28/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	3936	3	3936	3	0.00
28/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	4037	3	4037	3	0.00
28/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 06-August-15			Bond Future	8.67	99.9395	8.6667	99.9395	650.00
28/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	771	0	771	0	0.00
28/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	979	0	979	0	0.00
28/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	875	0	875	0	0.00
28/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 05-November-15			Bond Future	8.71	101.5796	8.7107	101.5796	0.00
28/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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28/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	5032	6	5032	6	0.00
28/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	4918	6	4918	6	0.00
28/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	5146	6	5146	6	0.00
28/04/2015	2044 On 04-February-16			Bond Future	8.75	98.9681	8.7492	98.9681	0.00
28/04/2015	2044 On 04-February-16	9.01	Call	Bond Future	2649	1	2649	1	0.00
28/04/2015	2044 On 04-February-16	8.99	Call	Bond Future	2450	1	2450	1	0.00
28/04/2015	2044 On 04-February-16	9.00	Call	Bond Future	2550	1	2550	1	0.00
28/04/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 07-May-15			Bond Future	130.81	130.7996	130.8078	130.7996	5,889.00
28/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3798	4	3798	4	0.00
28/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3808	4	3808	4	0.00
28/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3818	4	3818	4	0.00
28/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 06-August-15			Bond Future	132.88	132.8796	132.8843	132.8796	6,022.00
28/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3894	4	3894	4	0.00
28/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3874	4	3874	4	0.00
28/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3884	4	3884	4	0.00
28/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 05-November-15			Bond Future	133.68	133.6817	133.6843	133.6817	0.00
28/04/2015	2046 On 05-November-15	132.99	Call	Bond Future	694	1	694	1	0.00
28/04/2015	2046 On 05-November-15	133.00	Call	Bond Future	684	1	684	1	0.00
28/04/2015	2046 On 05-November-15	133.01	Call	Bond Future	674	1	674	1	0.00
28/04/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 07-May-15			Bond Future	141.38	141.3705	141.3799	141.3705	2,954.00
28/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	6390	6	6390	6	0.00

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28/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	6370	6	6370	6	0.00
28/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	6380	6	6380	6	0.00
28/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 06-August-15			Bond Future	142.17	142.1603	142.1659	142.1603	2,588.00
28/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	5166	5	5166	5	0.00
28/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	5176	5	5176	5	0.00
28/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	5156	5	5156	5	0.00
28/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 05-November-15			Bond Future	144.51	144.5027	144.5062	144.5027	0.00
28/04/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	2050 On 05-November-15	145.01	Put	Bond Future	504	1	504	1	0.00
28/04/2015	2050 On 05-November-15	145.00	Put	Bond Future	494	0	494	0	0.00
28/04/2015	2050 On 05-November-15	144.99	Put	Bond Future	484	0	484	0	0.00
28/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	AL12 On 07-May-15			Index Future	550.65	544.6030	550.6470	544.6030	0.00
28/04/2015	AL37 On 07-May-15			Index Future	456.17	453.8750	456.1740	453.8750	3.00
28/04/2015	AL37 On 06-August-15			Index Future	463.30	460.9790	463.3010	460.9790	122.00
28/04/2015	AL37 On 05-November-15			Index Future	470.97	468.6180	470.9730	468.6180	0.00
28/04/2015	AL7T On 07-May-15			Index Future	541.58	537.1910	541.5760	537.1910	0.00
28/04/2015	AL7T On 06-August-15			Index Future	550.04	545.5980	550.0360	545.5980	3.00
28/04/2015	AL7T On 05-November-15			Index Future	559.14	554.6390	559.1440	554.6390	0.00
28/04/2015	ALBI On 07-May-15			Index Future	494.42	490.5200	494.4230	490.5200	228.00
28/04/2015	ALBI On 06-August-15			Index Future	502.15	498.1980	502.1470	498.1980	286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2015	ALBI On 05-November-15			Index Future	510.46	506.4530	510.4620	506.4530	100.00
28/04/2015	ALBI On 04-February-16			Index Future	519.34	515.2760	519.3430	515.2760	0.00
28/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	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
28/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/04/2015	EL28 On 07-May-15			Bond Future	124.83	124.6100	124.8299	124.6100	0.00
28/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	170	0	170	0	0.00
28/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	160	0	160	0	0.00
28/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	180	0	180	0	0.00
28/04/2015	EL28 On 06-August-15			Bond Future	126.81	126.5917	126.8115	126.5917	0.00
28/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1801	2	1801	2	0.00
28/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1811	2	1811	2	0.00
28/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1821	2	1821	2	0.00
28/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 05-November-15			Bond Future	127.37	127.1503	127.3719	127.1503	0.00
28/04/2015	EL28 On 05-November-15	126.99	Call	Bond Future	382	0	382	0	0.00
28/04/2015	EL28 On 05-November-15	127.00	Call	Bond Future	372	0	372	0	0.00
28/04/2015	EL28 On 05-November-15	127.01	Call	Bond Future	362	0	362	0	0.00
28/04/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 07-May-15			Bond Future	9.47	83.2645	9.4727	83.2645	6,576.00
28/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1968	1	1968	1	0.00
28/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2112	1	2112	1	0.00
28/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2040	1	2040	1	0.00
28/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 06-August-15			Bond Future	9.56	84.5817	9.5590	84.5817	0.00
28/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	301	0	301	0	0.00
28/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	375	0	375	0	0.00
28/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	228	0	228	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
28/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	1	0	1	0.00
28/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	1	0	1	0.00
28/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	1	0	1	0.00
28/04/2015	ES33 On 05-November-15			Bond Future	9.64	82.1811	9.6371	82.1811	0.00
28/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4840	6	4840	6	0.00
28/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4760	6	4760	6	0.00
28/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4919	6	4919	6	0.00
28/04/2015	ES33 On 04-February-16			Bond Future	9.71	83.6143	9.7108	83.6143	0.00
28/04/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1967	1	1967	1	0.00
28/04/2015	ES33 On 04-February-16	10.01	Call	Bond Future	2105	1	2105	1	0.00
28/04/2015	ES33 On 04-February-16	10.00	Call	Bond Future	2036	1	2036	1	0.00
28/04/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	GOVI On 07-May-15			GOVI	490.76	486.9550	490.7570	486.9550	499.00
28/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	407670	37	407670	37	0.00
28/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	407470	37	407470	37	0.00
28/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	407570	37	407570	37	0.00
28/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 06-August-15			GOVI	498.42	494.5760	498.4240	494.5760	29.00
28/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	15760	5	15760	5	0.00
28/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	15660	5	15660	5	0.00
28/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	15860	5	15860	5	0.00
28/04/2015	GOVI On 05-November-15			GOVI	506.68	502.7720	506.6770	502.7720	0.00
28/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
28/04/2015	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
28/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	233230	27	233230	27	0.00
28/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	233130	27	233130	27	0.00
28/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	233330	27	233330	27	0.00
28/04/2015	GOVI On 04-February-16			GOVI	515.49	511.5310	515.4920	511.5310	0.00
28/04/2015	GOVI On 04-February-16	511.99	Call	GOVI	35020	0	35020	0	0.00
28/04/2015	GOVI On 04-February-16	512.01	Call	GOVI	34820	0	34820	0	0.00
28/04/2015	GOVI On 04-February-16	512.00	Call	GOVI	34920	0	34920	0	0.00
28/04/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
28/04/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
28/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/04/2015	IGOV On 07-May-15			Index Future	230.03	229.6630	230.0250	229.6630	932.00
28/04/2015	IGOV On 06-August-15			Index Future	233.64	233.2770	233.6380	233.2770	717.00
28/04/2015	IGOV On 05-November-15			Index Future	237.53	237.1610	237.5250	237.1610	0.00
28/04/2015	IGOV On 04-February-16			Index Future	241.68	241.3110	241.6760	241.3110	0.00
28/04/2015	ILBI On 07-May-15			Index Future	623.29	621.6070	623.2930	621.6070	0.00
28/04/2015	ILBI On 06-August-15			Index Future	633.35	631.6460	633.3480	631.6460	159.00
28/04/2015	ILBI On 05-November-15			Index Future	643.85	642.1240	643.8520	642.1240	0.00
28/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8600	6.1600	93.8600	0.00
28/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.7700	6.2200	93.7700	5,000.00
28/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.26	93.7400	6.2600	93.7400	0.00
28/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6000	6.3700	93.6000	0.00
28/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5500	6.4100	93.5500	0.00
28/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.53	93.4300	6.5300	93.4300	0.00
28/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.2500	6.6900	93.2500	0.00
28/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.0200	6.8700	93.0200	0.00
28/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.7700	7.0900	92.7700	0.00
28/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.6000	7.2800	92.6000	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
28/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.4700	7.4200	92.4700	0.00
28/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.3500	7.5500	92.3500	0.00
28/04/2015	R023 On 07-May-15			Bond Future	7.70	101.0646	7.7005	101.0646	12,084.00
28/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	2513	2	2513	2	0.00
28/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2623	2	2623	2	0.00
28/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	2568	2	2568	2	0.00
28/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	5	0	5	0	0.00
28/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	4	0	4	0	0.00
28/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	5	0	5	0	0.00
28/04/2015	R023 On 06-August-15			Bond Future	7.76	102.6634	7.7597	102.6634	1,295.00
28/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3184	3	3184	3	0.00
28/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	7096	6	7096	6	0.00
28/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3226	3	3226	3	0.00
28/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3268	3	3268	3	0.00
28/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	523	1	523	1	0.00
28/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	499	1	499	1	0.00
28/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	511	1	511	1	0.00
28/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	44	0	44	0	911.00
28/04/2015	R023 On 05-November-15			Bond Future	7.81	100.4227	7.8081	100.4227	0.00
28/04/2015	R023 On 05-November-15	7.99	Call	Bond Future	991	0	991	0	0.00
28/04/2015	R023 On 05-November-15	8.01	Call	Bond Future	1099	0	1099	0	0.00
28/04/2015	R023 On 05-November-15	8.00	Call	Bond Future	1045	0	1045	0	0.00
28/04/2015	R023 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R023 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R023 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R023 On 04-February-16			Bond Future	7.85	102.1735	7.8466	102.1735	0.00
28/04/2015	R023 On 04-February-16	8.01	Call	Bond Future	865	0	865	0	0.00
28/04/2015	R023 On 04-February-16	7.99	Call	Bond Future	759	0	759	0	0.00
28/04/2015	R023 On 04-February-16	8.00	Call	Bond Future	812	0	812	0	0.00
28/04/2015	R023 On 04-February-16	7.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R023 On 04-February-16	8.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R023 On 04-February-16	8.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R186 On 07-May-15			Bond Future	7.93	122.3480	7.9256	122.3480	39,798.00
28/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	2747	2	2747	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
28/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	2	0	2	0	0.00
28/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	4	0	4	0	0.00
28/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	275	0	275	0	0.00
28/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	1040	1	1040	1	0.00
28/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	2670	2	2670	2	0.00
28/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	1330	1	1330	1	0.00
28/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1651	1	1651	1	0.00
28/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	2825	2	2825	2	0.00
28/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	9	0	9	0	0.00
28/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	43	0	43	0	0.00
28/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	4567	6	4567	6	4,229.00
28/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	38	0	38	0	0.00
28/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	5461	6	5461	6	0.00
28/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1344	2	1344	2	300.00
28/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	4125	5	4125	5	4,229.00
28/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	412	1	412	1	4,229.00
28/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	48	0	48	0	0.00
28/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	283	1	283	1	4,229.00
28/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	187	1	187	1	4,229.00
28/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	3688	5	3688	5	4,229.00
28/04/2015	R186 On 06-August-15			Bond Future	7.98	118.9867	7.9834	118.9867	3,850.00
28/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2274	2	2274	2	0.00
28/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1400	1	1400	1	1,000.00
28/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	2317	2	2317	2	0.00
28/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	2359	2	2359	2	0.00
28/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	7554	7	7554	7	0.00
28/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2219	3	2219	3	0.00
28/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3356	4	3356	4	0.00
28/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2139	3	2139	3	0.00
28/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	276	0	276	0	5,350.00
28/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2179	3	2179	3	0.00
28/04/2015	R186 On 05-November-15			Bond Future	8.03	120.9385	8.0282	120.9385	0.00
28/04/2015	R186 On 05-November-15	8.45	Call	Bond Future	5063	4	5063	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
28/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	4012	3	4012	3	0.00
28/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4107	4	4107	4	0.00
28/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	4059	3	4059	3	0.00
28/04/2015	R186 On 05-November-15	8.35	Call	Bond Future	4548	4	4548	4	0.00
28/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	8251	7	8251	7	0.00
28/04/2015	R186 On 05-November-15	8.45	Put	Bond Future	1701	2	1701	2	6,248.00
28/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2275	3	2275	3	0.00
28/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	700	1	700	1	2,600.00
28/04/2015	R186 On 05-November-15	8.35	Put	Bond Future	1972	2	1972	2	9,370.00
28/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2307	3	2307	3	0.00
28/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2243	3	2243	3	0.00
28/04/2015	R186 On 04-February-16			Bond Future	8.06	117.7476	8.0633	117.7476	5,512.00
28/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1831	2	1831	2	0.00
28/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1804	2	1804	2	0.00
28/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1778	1	1778	1	0.00
28/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	6414	7	6414	7	0.00
28/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	6356	7	6356	7	0.00
28/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	6471	7	6471	7	0.00
28/04/2015	R197 On 07-May-15			Bond Future	292.19	291.3560	292.1910	291.3560	183.00
28/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	1819	3	1819	3	0.00
28/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	1809	3	1809	3	0.00
28/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	1799	3	1799	3	0.00
28/04/2015	R197 On 06-August-15			Bond Future	290.78	289.9414	290.7812	289.9414	1,046.00
28/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2771	2	2771	2	0.00
28/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2781	2	2781	2	0.00
28/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2791	2	2791	2	0.00
28/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 05-November-15			Bond Future	295.57	294.7191	295.5684	294.7191	0.00
28/04/2015	R197 On 05-November-15	294.99	Call	Bond Future	578	0	578	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
28/04/2015	R197 On 05-November-15	295.01	Call	Bond Future	558	0	558	0	0.00
28/04/2015	R197 On 05-November-15	295.00	Call	Bond Future	568	0	568	0	0.00
28/04/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 07-May-15			Bond Future	243.40	241.6552	243.4026	241.6552	3,147.00
28/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	4903	3	4903	3	0.00
28/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	4913	3	4913	3	0.00
28/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	4893	3	4893	3	0.00
28/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 06-August-15			Bond Future	244.05	242.2858	244.0542	242.2858	53,033.00
28/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	4044	2	4044	2	0.00
28/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	4064	2	4064	2	0.00
28/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	4054	2	4054	2	0.00
28/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 05-November-15			Bond Future	248.07	246.2781	248.0718	246.2781	0.00
28/04/2015	R202 On 05-November-15	246.01	Call	Bond Future	2062	0	2062	0	0.00
28/04/2015	R202 On 05-November-15	246.00	Call	Bond Future	2072	0	2072	0	0.00
28/04/2015	R202 On 05-November-15	245.99	Call	Bond Future	2082	0	2082	0	0.00
28/04/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R203 On 07-May-15			Bond Future	6.94	103.7628	6.9425	103.7628	7,520.00
28/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	672	0	672	0	0.00
28/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1922	2	1922	2	0.00
28/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	651	0	651	0	0.00
28/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	692	0	692	0	0.00
28/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	8	0	8	0	0.00
28/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
28/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	7	0	7	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
28/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	9	0	9	0	0.00
28/04/2015	R203 On 06-August-15			Bond Future	7.02	105.4043	7.0183	105.4043	4,956.00
28/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1653	1	1653	1	0.00
28/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	266	0	266	0	0.00
28/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	273	0	273	0	0.00
28/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	280	0	280	0	0.00
28/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	797	1	797	1	0.00
28/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	784	1	784	1	0.00
28/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	70	0	70	0	5,000.00
28/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	810	1	810	1	0.00
28/04/2015	R203 On 05-November-15			Bond Future	7.06	102.9664	7.0623	102.9664	0.00
28/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	60	0	60	0	0.00
28/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	63	0	63	0	0.00
28/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	62	0	62	0	0.00
28/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1919	2	1919	2	0.00
28/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1935	2	1935	2	0.00
28/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1903	2	1903	2	0.00
28/04/2015	R203 On 04-February-16			Bond Future	7.07	104.7618	7.0685	104.7618	0.00
28/04/2015	R203 On 04-February-16	7.26	Call	Bond Future	288	0	288	0	0.00
28/04/2015	R203 On 04-February-16	7.24	Call	Bond Future	258	0	258	0	0.00
28/04/2015	R203 On 04-February-16	7.25	Call	Bond Future	273	0	273	0	0.00
28/04/2015	R203 On 04-February-16	7.24	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R203 On 04-February-16	7.25	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R203 On 04-February-16	7.26	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R204 On 07-May-15			Bond Future	7.19	105.2078	7.1925	105.2078	12,510.00
28/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	952	1	952	1	0.00
28/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1013	1	1013	1	0.00
28/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	982	1	982	1	0.00
28/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	12	0	12	0	0.00
28/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	10	0	10	0	0.00
28/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	9	0	9	0	0.00
28/04/2015	R204 On 06-August-15			Bond Future	7.27	102.8364	7.2681	102.8364	5,531.00
28/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3360	3	3360	3	0.00
28/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1640	1	1640	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
28/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1686	1	1686	1	0.00
28/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1663	1	1663	1	0.00
28/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	33	0	33	0	699.00
28/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	242	0	242	0	0.00
28/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	249	0	249	0	0.00
28/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	236	0	236	0	0.00
28/04/2015	R204 On 05-November-15			Bond Future	7.32	104.5232	7.3172	104.5232	0.00
28/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	119	0	119	0	0.00
28/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	122	0	122	0	0.00
28/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	116	0	116	0	0.00
28/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3106	4	3106	4	0.00
28/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3131	4	3131	4	0.00
28/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3157	4	3157	4	0.00
28/04/2015	R204 On 04-February-16			Bond Future	7.34	102.3077	7.3418	102.3077	0.00
28/04/2015	R204 On 04-February-16	7.51	Call	Bond Future	431	0	431	0	0.00
28/04/2015	R204 On 04-February-16	7.50	Call	Bond Future	405	0	405	0	0.00
28/04/2015	R204 On 04-February-16	7.49	Call	Bond Future	380	0	380	0	0.00
28/04/2015	R204 On 04-February-16	7.50	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R204 On 04-February-16	7.51	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R204 On 04-February-16	7.49	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R207 On 07-May-15			Bond Future	7.39	101.2916	7.3872	101.2916	40,822.00
28/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3283	3	3283	3	0.00
28/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1331	1	1331	1	66.00
28/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3321	3	3321	3	0.00
28/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3246	3	3246	3	0.00
28/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	10	0	10	0	0.00
28/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R207 On 06-August-15			Bond Future	7.46	99.2515	7.4615	99.2515	621.00
28/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1546	1	1546	1	0.00
28/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1596	1	1596	1	0.00
28/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1571	1	1571	1	0.00
28/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	937	1	937	1	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	524	1	524	1	0.00
28/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	512	1	512	1	0.00
28/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	501	1	501	1	0.00
28/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	942	1	942	1	0.00
28/04/2015	R207 On 05-November-15			Bond Future	7.51	100.8798	7.5092	100.8798	0.00
28/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1722	1	1722	1	0.00
28/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1765	1	1765	1	0.00
28/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1744	1	1744	1	0.00
28/04/2015	R207 On 05-November-15	7.50	Call	Bond Future	1248	1	1248	1	19.00
28/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1127	1	1127	1	53.00
28/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	915	1	915	1	0.00
28/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	889	1	889	1	0.00
28/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1406	2	1406	2	0.00
28/04/2015	R207 On 05-November-15	7.50	Put	Bond Future	1281	2	1281	2	0.00
28/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	902	1	902	1	0.00
28/04/2015	R207 On 04-February-16			Bond Future	7.54	98.9962	7.5406	98.9962	0.00
28/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1051	1	1051	1	43.00
28/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1387	1	1387	1	0.00
28/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1420	1	1420	1	0.00
28/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1403	1	1403	1	19.00
28/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1539	2	1539	2	0.00
28/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1522	2	1522	2	0.00
28/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1957	2	1957	2	0.00
28/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1556	2	1556	2	0.00
28/04/2015	R208 On 07-May-15			Bond Future	7.50	96.6765	7.4960	96.6765	55,339.00
28/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2237	2	2237	2	0.00
28/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2326	2	2326	2	0.00
28/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2282	2	2282	2	0.00
28/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	1	0	1	0	0.00
28/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	1	0	1	0	0.00
28/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	2	0	2	0	0.00
28/04/2015	R208 On 06-August-15			Bond Future	7.56	98.2058	7.5592	98.2058	1,200.00
28/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2355	2	2355	2	0.00
28/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2322	2	2322	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
28/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5540	5	5540	5	0.00
28/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2387	2	2387	2	0.00
28/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	430	1	430	1	0.00
28/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	420	1	420	1	0.00
28/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	35	0	35	0	198.00
28/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	441	1	441	1	0.00
28/04/2015	R208 On 05-November-15			Bond Future	7.61	96.4164	7.6054	96.4164	0.00
28/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4013	4	4013	4	0.00
28/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1853	2	1853	2	0.00
28/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1877	2	1877	2	0.00
28/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1829	2	1829	2	0.00
28/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	376	1	376	1	2,200.00
28/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1240	2	1240	2	0.00
28/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1222	2	1222	2	0.00
28/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1258	2	1258	2	0.00
28/04/2015	R208 On 04-February-16			Bond Future	7.64	98.0975	7.6367	98.0975	0.00
28/04/2015	R208 On 04-February-16	7.75	Call	Bond Future	462	0	462	0	0.00
28/04/2015	R208 On 04-February-16	7.74	Call	Bond Future	422	0	422	0	0.00
28/04/2015	R208 On 04-February-16	7.76	Call	Bond Future	503	0	503	0	0.00
28/04/2015	R208 On 04-February-16	7.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R208 On 04-February-16	7.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R208 On 04-February-16	7.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R209 On 07-May-15			Bond Future	8.49	78.0276	8.4898	78.0276	23,117.00
28/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3895	3	3895	3	0.00
28/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	177	0	177	0	0.00
28/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	4042	3	4042	3	0.00
28/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3968	3	3968	3	0.00
28/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	10571	12	10571	12	0.00
28/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	7	0	7	0	0.00
28/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1733	3	1733	3	700.00
28/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	6	0	6	0	0.00
28/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	8	0	8	0	0.00
28/04/2015	R209 On 06-August-15			Bond Future	8.54	79.2619	8.5423	79.2619	2,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	9890	9	9890	9	0.00
28/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	4469	4	4469	4	0.00
28/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	4523	4	4523	4	0.00
28/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	4414	4	4414	4	0.00
28/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	939	1	939	1	0.00
28/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	98	0	98	0	2,914.00
28/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	919	1	919	1	0.00
28/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	959	1	959	1	0.00
28/04/2015	R209 On 05-November-15			Bond Future	8.59	77.4137	8.5859	77.4137	0.00
28/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1310	1	1310	1	0.00
28/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1356	1	1356	1	0.00
28/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1333	1	1333	1	0.00
28/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6183	7	6183	7	0.00
28/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6120	7	6120	7	0.00
28/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6247	7	6247	7	0.00
28/04/2015	R209 On 04-February-16			Bond Future	8.62	78.7637	8.6229	78.7637	0.00
28/04/2015	R209 On 04-February-16	8.74	Call	Bond Future	911	0	911	0	0.00
28/04/2015	R209 On 04-February-16	8.75	Call	Bond Future	988	0	988	0	0.00
28/04/2015	R209 On 04-February-16	8.76	Call	Bond Future	1064	0	1064	0	0.00
28/04/2015	R209 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R209 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R209 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 07-May-15			Bond Future	178.30	177.9963	178.3008	177.9963	246.00
28/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1301	1	1301	1	0.00
28/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1291	1	1291	1	0.00
28/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1311	1	1311	1	0.00
28/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 06-August-15			Bond Future	181.13	180.8269	181.1312	180.8269	769.00
28/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	2141	2	2141	2	0.00
28/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	2121	2	2121	2	0.00
28/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	2131	2	2131	2	0.00
28/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 05-November-15			Bond Future	182.01	181.7031	182.0097	181.7031	0.00
28/04/2015	R210 On 05-November-15	182.00	Call	Bond Future	10	0	10	0	0.00
28/04/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 05-November-15	181.99	Call	Bond Future	20	0	20	0	0.00
28/04/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 07-May-15			Bond Future	132.14	132.1475	132.1425	132.1475	1,120.00
28/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	2858	3	2858	3	0.00
28/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	2868	3	2868	3	0.00
28/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	2848	3	2848	3	0.00
28/04/2015	R211 On 06-August-15			Bond Future	132.62	132.6318	132.6228	132.6318	0.00
28/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2377	2	2377	2	0.00
28/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2367	2	2367	2	0.00
28/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2387	2	2387	2	0.00
28/04/2015	R211 On 05-November-15			Bond Future	134.81	134.8175	134.8065	134.8175	0.00
28/04/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R211 On 05-November-15	135.00	Put	Bond Future	194	0	194	0	0.00
28/04/2015	R211 On 05-November-15	135.01	Put	Bond Future	204	0	204	0	0.00
28/04/2015	R211 On 05-November-15	134.99	Put	Bond Future	184	0	184	0	0.00
28/04/2015	R212 On 07-May-15			Bond Future	139.15	138.9778	139.1541	138.9778	32.00
28/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 07-May-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
28/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	1836	2	1836	2	0.00
28/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	1856	2	1856	2	0.00
28/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	1846	2	1846	2	0.00
28/04/2015	R212 On 06-August-15			Bond Future	139.59	139.4129	139.5880	139.4129	1,120.00
28/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1402	2	1402	2	0.00
28/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1412	2	1412	2	0.00
28/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1422	2	1422	2	0.00
28/04/2015	R212 On 05-November-15			Bond Future	141.89	141.7104	141.8863	141.7104	0.00
28/04/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R212 On 05-November-15	146.00	Put	Bond Future	4114	4	4114	4	0.00
28/04/2015	R212 On 05-November-15	146.01	Put	Bond Future	4124	4	4124	4	0.00
28/04/2015	R212 On 05-November-15	145.99	Put	Bond Future	4104	4	4104	4	0.00
28/04/2015	R213 On 07-May-15			Bond Future	8.39	88.3959	8.3902	88.3959	16,100.00
28/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	2747	2	2747	2	0.00
28/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2891	2	2891	2	0.00
28/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2819	2	2819	2	0.00
28/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	34	0	34	0	0.00
28/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	38	0	38	0	0.00
28/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	31	0	31	0	0.00
28/04/2015	R213 On 06-August-15			Bond Future	8.45	89.7942	8.4468	89.7942	6,011.00
28/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2475	2	2475	2	0.00
28/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2434	2	2434	2	0.00
28/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2393	2	2393	2	0.00
28/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2020	3	2020	3	0.00
28/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2057	3	2057	3	0.00
28/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1984	2	1984	2	0.00
28/04/2015	R213 On 05-November-15			Bond Future	8.50	87.7222	8.4959	87.7222	0.00
28/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	939	1	939	1	0.00
28/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	975	1	975	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
28/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	957	1	957	1	0.00
28/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7049	8	7049	8	0.00
28/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	6917	8	6917	8	0.00
28/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	6983	8	6983	8	0.00
28/04/2015	R213 On 04-February-16			Bond Future	8.54	89.2517	8.5392	89.2517	0.00
28/04/2015	R213 On 04-February-16	8.75	Call	Bond Future	1584	1	1584	1	0.00
28/04/2015	R213 On 04-February-16	8.76	Call	Bond Future	1658	1	1658	1	0.00
28/04/2015	R213 On 04-February-16	8.74	Call	Bond Future	1510	1	1510	1	0.00
28/04/2015	R213 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R213 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R213 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R214 On 07-May-15			Bond Future	8.53	79.2786	8.5296	79.2786	12,953.00
28/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	5048	4	5048	4	0.00
28/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	5125	4	5125	4	0.00
28/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4971	4	4971	4	0.00
28/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	2	0	2	0	0.00
28/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	2	0	2	0	0.00
28/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	2	0	2	0	0.00
28/04/2015	R214 On 06-August-15			Bond Future	8.58	80.5328	8.5795	80.5328	8,738.00
28/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	3183	3	3183	3	0.00
28/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	3231	3	3231	3	0.00
28/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	3280	3	3280	3	0.00
28/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1839	2	1839	2	0.00
28/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1805	2	1805	2	0.00
28/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1771	2	1771	2	0.00
28/04/2015	R214 On 05-November-15			Bond Future	8.62	78.5621	8.6228	78.5621	0.00
28/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1377	1	1377	1	0.00
28/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1353	1	1353	1	0.00
28/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1329	1	1329	1	0.00
28/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	6961	8	6961	8	0.00
28/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	6891	8	6891	8	0.00
28/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	6821	8	6821	8	0.00
28/04/2015	R214 On 04-February-16			Bond Future	8.66	79.9318	8.6612	79.9318	4,320.00
28/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1868	2	1868	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
28/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1894	2	1894	2	0.00
28/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1842	2	1842	2	0.00
28/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	7649	8	7649	8	0.00
28/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	7716	8	7716	8	0.00
28/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	7784	9	7784	9	0.00
28/04/2015	R248 On 07-May-15			Bond Future	8.58	102.3356	8.5847	102.3356	22,627.00
28/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	6932	6	6932	6	0.00
28/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	7030	6	7030	6	0.00
28/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	6834	6	6834	6	0.00
28/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 06-August-15			Bond Future	8.64	103.9545	8.6359	103.9545	16,145.00
28/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	1130	0	1130	0	0.00
28/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	1344	0	1344	0	0.00
28/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	1237	0	1237	0	0.00
28/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 05-November-15			Bond Future	8.68	101.2287	8.6804	101.2287	0.00
28/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	8006	9	8006	9	0.00
28/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	7883	9	7883	9	0.00
28/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	7759	9	7759	9	0.00
28/04/2015	R248 On 04-February-16			Bond Future	8.72	102.9937	8.7200	102.9937	0.00
28/04/2015	R248 On 04-February-16	8.99	Call	Bond Future	2832	2	2832	2	0.00
28/04/2015	R248 On 04-February-16	9.01	Call	Bond Future	3036	2	3036	2	0.00
28/04/2015	R248 On 04-February-16	9.00	Call	Bond Future	2934	2	2934	2	0.00
28/04/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/04/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00