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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/03/2015 TO: 19/03/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	2025 On 07-May-15			Bond Future	118.65	118.6752	118.6543	118.6752	16.00
19/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2336	2	2	2	0.00
19/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2356	2	2	2	0.00
19/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2346	2	2	2	0.00
19/03/2015	2025 On 06-August-15			Bond Future	119.42	119.4386	119.4153	119.4386	0.00
19/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1585	2	2	2	0.00
19/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1595	2	2	2	0.00
19/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1575	2	2	2	0.00
19/03/2015	2030 On 07-May-15			Bond Future	8.19	99.7335	100.5851	99.7335	5,805.00
19/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4438	4	4	4	0.00
19/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4594	4	5	4	0.00
19/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4516	4	5	4	0.00
19/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15			Bond Future	8.25	97.3379	98.2016	97.3379	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
19/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4294	5	4	5	0.00
19/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4119	5	4	5	0.00
19/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4207	5	4	5	0.00
19/03/2015	2032 On 07-May-15			Bond Future	8.33	99.4328	100.2509	99.4328	18.00
19/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1452	1	1	1	0.00
19/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1627	1	2	1	0.00
19/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1539	1	2	1	0.00
19/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 06-August-15			Bond Future	8.38	101.0406	101.8704	101.0406	0.00
19/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1158	0	1	0	0.00
19/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1071	0	1	0	0.00
19/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	985	0	1	0	0.00
19/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15			Bond Future	8.42	98.5613	99.4040	98.5613	0.00
19/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3767	5	4	5	0.00
19/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3859	5	4	5	0.00
19/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3675	5	4	5	0.00
19/03/2015	2037 On 07-May-15			Bond Future	8.43	102.2725	103.0823	102.2725	32,365.00
19/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5377	5	5	5	0.00
19/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5560	5	6	5	0.00
19/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5469	5	5	5	0.00
19/03/2015	2037 On 07-May-15	8.99	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
19/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 06-August-15			Bond Future	8.48	99.6676	100.4885	99.6676	1,954.00
19/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2620	2	3	2	0.00
19/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2525	2	3	2	0.00
19/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2714	2	3	2	0.00
19/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15			Bond Future	8.52	101.3225	102.1563	101.3225	0.00
19/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5246	6	5	6	0.00
19/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5352	6	5	6	0.00
19/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5141	6	5	6	0.00
19/03/2015	2038 On 07-May-15			Bond Future	128.39	128.0648	128.3896	128.0648	2,471.00
19/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1400	1	1	1	0.00
19/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1380	1	1	1	0.00
19/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1390	1	1	1	0.00
19/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 06-August-15			Bond Future	129.16	128.8349	129.1628	128.8349	0.00
19/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	1173	1	1	1	0.00
19/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	1153	1	1	1	0.00
19/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	1163	1	1	1	0.00
19/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 07-May-15			Bond Future	8.46	104.5905	105.5398	104.5905	9,494.00
19/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5678	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5578	5	6	5	0.00
19/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5778	5	6	5	0.00
19/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 06-August-15			Bond Future	8.51	101.8977	102.8604	101.8977	0.00
19/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2476	2	2	2	0.00
19/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2685	2	3	2	0.00
19/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2581	2	3	2	0.00
19/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15			Bond Future	8.55	103.5897	104.5676	103.5897	0.00
19/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3278	4	3	4	0.00
19/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3164	4	3	4	0.00
19/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3391	4	3	4	0.00
19/03/2015	2046 On 07-May-15			Bond Future	126.05	126.0723	126.0501	126.0723	5,889.00
19/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	950	1	1	1	0.00
19/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	940	1	1	1	0.00
19/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	960	1	1	1	0.00
19/03/2015	2046 On 06-August-15			Bond Future	128.10	128.1214	128.0969	128.1214	0.00
19/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	893	1	1	1	0.00
19/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	903	1	1	1	0.00
19/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	913	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	2050 On 07-May-15			Bond Future	134.48	134.5069	134.4837	134.5069	2,753.00
19/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	506	0	1	0	0.00
19/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	516	0	1	0	0.00
19/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	526	1	1	1	0.00
19/03/2015	2050 On 06-August-15			Bond Future	135.21	135.2339	135.2079	135.2339	0.00
19/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1782	2	2	2	0.00
19/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1792	2	2	2	0.00
19/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1802	2	2	2	0.00
19/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	AL12 On 07-May-15			Index Future	558.35	553.4650	558.3470	553.4650	0.00
19/03/2015	AL37 On 07-May-15			Index Future	458.73	456.5770	458.7330	456.5770	122.00
19/03/2015	AL37 On 06-August-15			Index Future	466.06	463.8810	466.0640	463.8810	0.00
19/03/2015	AL7T On 07-May-15			Index Future	546.36	541.9900	546.3550	541.9900	3.00
19/03/2015	AL7T On 06-August-15			Index Future	555.09	550.6610	555.0870	550.6610	0.00
19/03/2015	ALBI On 07-May-15			Index Future	499.19	495.8040	499.1880	495.8040	586.00

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19/03/2015	ALBI On 06-August-15			Index Future	507.17	503.7360	507.1660	503.7360	10.00
19/03/2015	ALBI On 05-November-15			Index Future	515.66	512.1790	515.6620	512.1790	0.00
19/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C207 On 15-January-20			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
19/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2015	EL28 On 07-May-15			Bond Future	122.10	122.1154	122.0951	122.1154	0.00
19/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2905	3	3	3	0.00
19/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2895	3	3	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2915	3	3	3	0.00
19/03/2015	EL28 On 06-August-15			Bond Future	124.08	124.1005	124.0778	124.1005	0.00
19/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	922	1	1	1	0.00
19/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	932	1	1	1	0.00
19/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	912	1	1	1	0.00
19/03/2015	ES33 On 07-May-15			Bond Future	9.29	84.8847	85.5521	84.8847	6,576.00
19/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3513	3	4	3	0.00
19/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3368	3	3	3	0.00
19/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3441	3	3	3	0.00
19/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 06-August-15			Bond Future	9.36	86.2574	86.9339	86.2574	0.00
19/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1755	1	2	1	0.00
19/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1681	1	2	1	0.00
19/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1828	1	2	1	0.00
19/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15			Bond Future	9.43	83.9005	84.5876	83.9005	0.00
19/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3346	4	3	4	0.00
19/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3267	4	3	4	0.00
19/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3425	4	3	4	0.00
19/03/2015	GOVI On 07-May-15			GOVI	495.27	491.9370	495.2680	491.9370	485.00
19/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	452780	42	45	42	0.00
19/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	452680	42	45	42	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
19/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	452580	42	45	42	0.00
19/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 06-August-15			GOVI	503.18	499.8070	503.1830	499.8070	29.00
19/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	31730	0	3	0	0.00
19/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	31830	0	3	0	0.00
19/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	31930	0	3	0	0.00
19/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15			GOVI	511.61	508.1840	511.6120	508.1840	0.00
19/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	183880	22	18	22	0.00
19/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	183780	22	18	22	0.00
19/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	183980	22	18	22	0.00
19/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2015	IGOV On 07-May-15			Index Future	225.30	225.3990	225.3000	225.3990	1,013.00
19/03/2015	IGOV On 06-August-15			Index Future	228.92	229.0230	228.9190	229.0230	100.00
19/03/2015	IGOV On 05-November-15			Index Future	232.77	232.8800	232.7720	232.8800	0.00
19/03/2015	ILBI On 07-May-15			Index Future	609.93	610.1980	609.9310	610.1980	0.00
19/03/2015	ILBI On 06-August-15			Index Future	619.87	620.1430	619.8690	620.1430	159.00
19/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
19/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8400	93.8800	93.8400	0.00
19/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8100	93.8600	93.8100	0.00
19/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.7200	93.8000	93.7200	5,000.00
19/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.23	93.6900	93.7700	93.6900	0.00
19/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.5800	93.7000	93.5800	0.00
19/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.32	93.5400	93.6800	93.5400	0.00
19/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.52	93.2900	93.4800	93.2900	0.00
19/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.69	93.1100	93.3100	93.1100	0.00
19/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.88	92.9100	93.1200	92.9100	0.00
19/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.03	92.7500	92.9700	92.7500	0.00
19/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.18	92.6200	92.8200	92.6200	0.00
19/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.32	7.3800	92.6800	7.3800	0.00
19/03/2015	R023 On 07-May-15			Bond Future	7.55	101.7875	102.6857	101.7875	15,224.00
19/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3478	3	3	3	0.00
19/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3530	3	4	3	0.00
19/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3582	3	4	3	0.00
19/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	87	0	0	0	0.00
19/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	91	0	0	0	0.00
19/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	83	0	0	0	0.00
19/03/2015	R023 On 06-August-15			Bond Future	7.60	103.4334	104.3444	103.4334	0.00
19/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4015	3	4	3	0.00
19/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8023	7	8	7	0.00
19/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4059	3	4	3	0.00
19/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4104	3	4	3	0.00
19/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	423	1	0	1	0.00
19/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	404	1	0	1	0.00
19/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	413	1	0	1	0.00
19/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	40	0	0	0	911.00
19/03/2015	R186 On 07-May-15			Bond Future	7.80	123.4873	124.4491	123.4873	37,293.00
19/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4063	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	324	0	0	0	0.00
19/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	198	0	0	0	0.00
19/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	502	0	1	0	0.00
19/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	406	0	0	0	0.00
19/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1451	1	1	1	0.00
19/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2455	2	2	2	0.00
19/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3993	3	4	3	0.00
19/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2751	2	3	2	0.00
19/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3061	2	3	2	0.00
19/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4133	3	4	3	0.00
19/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4597	5	5	5	0.00
19/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	296	0	0	0	0.00
19/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3826	5	4	5	4,229.00
19/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	284	0	0	0	0.00
19/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1458	2	1	2	300.00
19/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3464	4	3	4	4,229.00
19/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	764	1	1	1	4,229.00
19/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	308	1	0	1	0.00
19/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	641	1	1	1	4,229.00
19/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	533	1	1	1	4,229.00
19/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3118	4	3	4	4,229.00
19/03/2015	R186 On 06-August-15			Bond Future	7.85	120.1868	121.1620	120.1868	640.00
19/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3071	3	3	3	0.00
19/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2039	2	2	2	1,000.00
19/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3119	3	3	3	0.00
19/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3168	3	3	3	0.00
19/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8659	8	9	8	0.00
19/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1891	2	2	2	0.00
19/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2872	3	3	3	0.00
19/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1823	2	2	2	0.00
19/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	256	0	0	0	5,350.00
19/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1857	2	2	2	0.00
19/03/2015	R186 On 05-November-15			Bond Future	7.89	122.1818	123.1723	122.1818	0.00
19/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4759	4	5	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
19/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4864	4	5	4	0.00
19/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4811	4	5	4	0.00
19/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9266	8	9	8	0.00
19/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1861	2	2	2	0.00
19/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	548	1	1	1	2,600.00
19/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1888	2	2	2	0.00
19/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1833	2	2	2	0.00
19/03/2015	R186 On 04-February-16			Bond Future	7.91	119.0569	120.0617	119.0569	5,592.00
19/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2164	2	2	2	0.00
19/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2133	2	2	2	0.00
19/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2104	2	2	2	0.00
19/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5511	6	6	6	0.00
19/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5458	6	5	6	0.00
19/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5566	6	6	6	0.00
19/03/2015	R197 On 07-May-15			Bond Future	287.16	287.8272	287.1619	287.8272	1,044.00
19/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6848	6	7	6	0.00
19/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6838	6	7	6	0.00
19/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6828	6	7	6	0.00
19/03/2015	R197 On 06-August-15			Bond Future	285.77	286.4539	285.7727	286.4539	0.00
19/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2227	2	2	2	0.00
19/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2237	2	2	2	0.00
19/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2217	2	2	2	0.00
19/03/2015	R202 On 07-May-15			Bond Future	237.44	237.4813	237.4392	237.4813	51,055.00
19/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 07-May-15	238.50	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
19/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1051	1	1	1	0.00
19/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1061	1	1	1	0.00
19/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1071	1	1	1	0.00
19/03/2015	R202 On 06-August-15			Bond Future	238.08	238.1270	238.0802	238.1270	0.00
19/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1910	2	2	2	0.00
19/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1920	2	2	2	0.00
19/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1930	2	2	2	0.00
19/03/2015	R203 On 07-May-15			Bond Future	6.82	104.1340	104.3435	104.1340	7,710.00
19/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	969	1	1	1	0.00
19/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1007	1	1	1	0.00
19/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	988	1	1	1	0.00
19/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	49	0	0	0	0.00
19/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	51	0	0	0	0.00
19/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	46	0	0	0	0.00
19/03/2015	R203 On 06-August-15			Bond Future	6.86	105.8179	106.0290	105.8179	0.00
19/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	394	0	0	0	0.00
19/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	411	0	0	0	0.00
19/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	402	0	0	0	0.00
19/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	608	1	1	1	0.00
19/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	619	1	1	1	0.00
19/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	597	1	1	1	0.00
19/03/2015	R203 On 05-November-15			Bond Future	6.86	103.4067	103.6205	103.4067	0.00
19/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	94	0	0	0	0.00
19/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	97	0	0	0	0.00
19/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	99	0	0	0	0.00
19/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1610	2	2	2	0.00
19/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1595	2	2	2	0.00
19/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1625	2	2	2	0.00
19/03/2015	R204 On 07-May-15			Bond Future	7.08	105.6629	105.9817	105.6629	12,556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1380	1	1	1	0.00
19/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1407	1	1	1	0.00
19/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1434	1	1	1	0.00
19/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	94	0	0	0	0.00
19/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	90	0	0	0	0.00
19/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	85	0	0	0	0.00
19/03/2015	R204 On 06-August-15			Bond Future	7.14	103.3354	103.6576	103.3354	100.00
19/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3747	3	4	3	0.00
19/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1991	2	2	2	0.00
19/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2039	2	2	2	0.00
19/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2015	2	2	2	0.00
19/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	32	0	0	0	699.00
19/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	205	0	0	0	0.00
19/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	211	0	0	0	0.00
19/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	200	0	0	0	0.00
19/03/2015	R204 On 05-November-15			Bond Future	7.17	105.0506	105.3773	105.0506	0.00
19/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	167	0	0	0	0.00
19/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	171	0	0	0	0.00
19/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	163	0	0	0	0.00
19/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2739	3	3	3	0.00
19/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2764	3	3	3	0.00
19/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2788	3	3	3	0.00
19/03/2015	R207 On 07-May-15			Bond Future	7.23	101.8896	102.4177	101.8896	34,749.00
19/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3911	3	4	3	0.00
19/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2023	2	2	2	66.00
19/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3874	3	4	3	0.00
19/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3948	3	4	3	0.00
19/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	0	0	0.00
19/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	79	0	0	0	0.00
19/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	0	0	0.00
19/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	0	0	0.00
19/03/2015	R207 On 06-August-15			Bond Future	7.28	99.8946	100.4295	99.8946	100.00
19/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2089	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2144	2	2	2	0.00
19/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2116	2	2	2	0.00
19/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1382	1	1	1	70.00
19/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	395	1	0	1	0.00
19/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	378	1	0	1	0.00
19/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	716	1	1	1	0.00
19/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	387	1	0	1	0.00
19/03/2015	R207 On 05-November-15			Bond Future	7.31	101.5529	102.0958	101.5529	0.00
19/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2181	2	2	2	0.00
19/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2230	2	2	2	0.00
19/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2205	2	2	2	0.00
19/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1492	1	1	1	53.00
19/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	672	1	1	1	0.00
19/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	662	1	1	1	0.00
19/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	651	1	1	1	0.00
19/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1069	1	1	1	0.00
19/03/2015	R207 On 04-February-16			Bond Future	7.32	99.7181	100.2678	99.7181	0.00
19/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1346	1	1	1	43.00
19/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1744	1	2	1	0.00
19/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1783	1	2	1	0.00
19/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1763	1	2	1	0.00
19/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1148	1	1	1	0.00
19/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1134	1	1	1	0.00
19/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1502	2	2	2	0.00
19/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1162	1	1	1	0.00
19/03/2015	R208 On 07-May-15			Bond Future	7.34	97.3590	97.9788	97.3590	60,821.00
19/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2999	2	3	2	0.00
19/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3083	3	3	3	0.00
19/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3041	2	3	2	0.00
19/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	48	0	0	0	0.00
19/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	45	0	0	0	0.00
19/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	50	0	0	0	0.00
19/03/2015	R208 On 06-August-15			Bond Future	7.39	98.9334	99.5615	98.9334	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
19/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3020	3	3	3	0.00
19/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2985	2	3	2	0.00
19/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6296	6	6	6	0.00
19/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3055	3	3	3	0.00
19/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	335	0	0	0	0.00
19/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	327	0	0	0	0.00
19/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	30	0	0	0	198.00
19/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	343	0	0	0	0.00
19/03/2015	R208 On 05-November-15			Bond Future	7.42	97.1747	97.8124	97.1747	0.00
19/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4693	4	5	4	0.00
19/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2344	2	2	2	0.00
19/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2372	2	2	2	0.00
19/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2317	2	2	2	0.00
19/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	265	0	0	0	2,200.00
19/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	939	1	1	1	0.00
19/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	925	1	1	1	0.00
19/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	954	1	1	1	0.00
19/03/2015	R209 On 07-May-15			Bond Future	8.37	79.2188	79.9696	79.2188	20,748.00
19/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	7	0	0	0	0.00
19/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5125	4	5	4	0.00
19/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1226	1	1	1	0.00
19/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5193	5	5	5	0.00
19/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5057	4	5	4	0.00
19/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	164	0	0	0	0.00
19/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9579	10	10	10	0.00
19/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1783	2	2	2	700.00
19/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	158	0	0	0	0.00
19/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	171	0	0	0	0.00
19/03/2015	R209 On 06-August-15			Bond Future	8.41	80.4998	81.2613	80.4998	0.00
19/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10937	10	11	10	0.00
19/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5380	5	5	5	0.00
19/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5437	5	5	5	0.00
19/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5494	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	863	1	1	1	0.00
19/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	101	0	0	0	2,914.00
19/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	846	1	1	1	0.00
19/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	880	1	1	1	0.00
19/03/2015	R209 On 05-November-15			Bond Future	8.45	78.6871	79.4607	78.6871	0.00
19/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1670	1	2	1	0.00
19/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1725	1	2	1	0.00
19/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1697	1	2	1	0.00
19/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5471	6	5	6	0.00
19/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5412	6	5	6	0.00
19/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5530	6	6	6	0.00
19/03/2015	R210 On 07-May-15			Bond Future	174.49	174.5167	174.4859	174.5167	829.00
19/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2524	2	3	2	0.00
19/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2514	2	3	2	0.00
19/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2504	2	3	2	0.00
19/03/2015	R210 On 06-August-15			Bond Future	177.32	177.3534	177.3190	177.3534	0.00
19/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1671	2	2	2	0.00
19/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1691	2	2	2	0.00
19/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1681	2	2	2	0.00
19/03/2015	R211 On 07-May-15			Bond Future	131.25	131.2756	131.2516	131.2756	1,120.00
19/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3748	4	4	4	0.00
19/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3758	4	4	4	0.00
19/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3738	4	4	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
19/03/2015	R211 On 06-August-15			Bond Future	131.76	131.7914	131.7647	131.7914	0.00
19/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3235	3	3	3	0.00
19/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3225	3	3	3	0.00
19/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3245	3	3	3	0.00
19/03/2015	R212 On 07-May-15			Bond Future	137.56	137.5890	137.5644	137.5890	1,145.00
19/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3426	3	3	3	0.00
19/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3446	3	3	3	0.00
19/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3436	3	3	3	0.00
19/03/2015	R212 On 06-August-15			Bond Future	138.02	138.0493	138.0221	138.0493	0.00
19/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2968	3	3	3	0.00
19/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2978	3	3	3	0.00
19/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2988	3	3	3	0.00
19/03/2015	R213 On 07-May-15			Bond Future	8.24	89.7546	90.5336	89.7546	16,829.00
19/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4172	4	4	4	0.00
19/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4238	4	4	4	0.00
19/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4304	4	4	4	0.00
19/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	243	0	0	0	0.00
19/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	233	0	0	0	0.00
19/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	253	0	0	0	0.00
19/03/2015	R213 On 06-August-15			Bond Future	8.29	91.2060	91.9959	91.2060	0.00
19/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3337	3	3	3	0.00
19/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3385	3	3	3	0.00
19/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3290	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1662	2	2	2	0.00
19/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1632	2	2	2	0.00
19/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1692	2	2	2	0.00
19/03/2015	R213 On 05-November-15			Bond Future	8.33	89.1743	89.9766	89.1743	0.00
19/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1262	1	1	1	0.00
19/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1308	1	1	1	0.00
19/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1285	1	1	1	0.00
19/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6073	7	6	7	0.00
19/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5949	7	6	7	0.00
19/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6011	7	6	7	0.00
19/03/2015	R214 On 07-May-15			Bond Future	8.39	80.6864	81.4434	80.6864	15,271.00
19/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6362	6	6	6	0.00
19/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6434	6	6	6	0.00
19/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6289	6	6	6	0.00
19/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	108	0	0	0	0.00
19/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	103	0	0	0	0.00
19/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	113	0	0	0	0.00
19/03/2015	R214 On 06-August-15			Bond Future	8.43	81.9911	82.7590	81.9911	0.00
19/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4201	4	4	4	0.00
19/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4255	4	4	4	0.00
19/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4309	4	4	4	0.00
19/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1601	2	2	2	0.00
19/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1572	2	2	2	0.00
19/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1544	2	2	2	0.00
19/03/2015	R214 On 05-November-15			Bond Future	8.47	80.0598	80.8397	80.0598	0.00
19/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1808	2	2	2	0.00
19/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1779	2	2	2	0.00
19/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1750	2	2	2	0.00
19/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6090	7	6	7	0.00
19/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6025	7	6	7	0.00
19/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5960	6	6	6	0.00
19/03/2015	R214 On 04-February-16			Bond Future	8.50	81.4851	82.2766	81.4851	4,320.00
19/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2246	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2276	2	2	2	0.00
19/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2215	2	2	2	0.00
19/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6686	7	7	7	0.00
19/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6749	7	7	7	0.00
19/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6812	7	7	7	0.00
19/03/2015	R248 On 07-May-15			Bond Future	8.44	104.2068	105.1879	104.2068	37,576.00
19/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8603	8	9	8	0.00
19/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8701	8	9	8	0.00
19/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8505	8	9	8	0.00
19/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 06-August-15			Bond Future	8.48	105.8919	106.8871	105.8919	745.00
19/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2865	2	3	2	0.00
19/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	3080	2	3	2	0.00
19/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2973	2	3	2	0.00
19/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15			Bond Future	8.52	103.2177	104.2285	103.2177	0.00
19/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6222	7	6	7	0.00
19/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6098	7	6	7	0.00
19/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	5975	7	6	7	0.00