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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/04/2015 TO: 16/04/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	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
16/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	2025 On 07-May-15			Bond Future	120.54	120.5620	120.5395	120.5620	16.00
16/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	451	0	0	0	0.00
16/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	471	0	0	0	0.00
16/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	461	0	0	0	0.00
16/04/2015	2025 On 06-August-15			Bond Future	121.30	121.3242	121.3004	121.3242	0.00
16/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	310	0	0	0	0.00
16/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	290	0	0	0	0.00
16/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	300	0	0	0	0.00
16/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 07-May-15			Bond Future	8.16	100.6068	100.8233	100.6068	7,016.00
16/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	4676	4	5	4	0.00
16/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	4832	5	5	5	0.00
16/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	4754	5	5	5	0.00
16/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 06-August-15			Bond Future	8.22	98.1983	98.4177	98.1983	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
16/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	4078	4	4	4	0.00
16/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3903	4	4	4	0.00
16/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	3991	4	4	4	0.00
16/04/2015	2032 On 07-May-15			Bond Future	8.27	100.5381	100.7245	100.5381	126.00
16/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	1925	2	2	2	0.00
16/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	2100	2	2	2	0.00
16/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2013	2	2	2	0.00
16/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 06-August-15			Bond Future	8.33	102.1368	102.3256	102.1368	0.00
16/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	1613	1	2	1	0.00
16/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	1527	1	2	1	0.00
16/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	1440	1	1	1	0.00
16/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 05-November-15			Bond Future	8.37	99.6625	99.8536	99.6625	0.00
16/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	3317	4	3	4	0.00
16/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	3409	4	3	4	0.00
16/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	3226	3	3	3	0.00
16/04/2015	2037 On 07-May-15			Bond Future	8.38	103.3522	103.5598	103.3522	32,001.00
16/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	5855	6	6	6	0.00
16/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	6037	6	6	6	0.00
16/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	5946	6	6	6	0.00
16/04/2015	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
16/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 06-August-15			Bond Future	8.43	100.7369	100.9472	100.7369	1,954.00
16/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	3078	3	3	3	0.00
16/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	2984	3	3	3	0.00
16/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	3172	3	3	3	0.00
16/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 05-November-15			Bond Future	8.47	102.3961	102.6092	102.3961	0.00
16/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	4793	5	5	5	0.00
16/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	4899	5	5	5	0.00
16/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	4688	5	5	5	0.00
16/04/2015	2038 On 07-May-15			Bond Future	129.48	129.5044	129.4806	129.5044	2,657.00
16/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	2491	3	2	3	0.00
16/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	2471	2	2	2	0.00
16/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	2481	3	2	3	0.00
16/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2038 On 06-August-15			Bond Future	130.24	130.2639	130.2387	130.2639	0.00
16/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	2249	2	2	2	0.00
16/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	2229	2	2	2	0.00
16/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	2239	2	2	2	0.00
16/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 07-May-15			Bond Future	8.43	105.6046	105.8333	105.6046	9,526.00
16/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	5972	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	5872	6	6	6	0.00
16/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	6072	6	6	6	0.00
16/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 06-August-15			Bond Future	8.48	102.8999	103.1316	102.8999	0.00
16/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	2748	3	3	3	0.00
16/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	2956	3	3	3	0.00
16/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	2852	3	3	3	0.00
16/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 05-November-15			Bond Future	8.52	104.5949	104.8295	104.5949	0.00
16/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
16/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	3016	3	3	3	0.00
16/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	2902	3	3	3	0.00
16/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	3129	3	3	3	0.00
16/04/2015	2046 On 07-May-15			Bond Future	129.84	129.8673	129.8434	129.8673	5,889.00
16/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2853	3	3	3	0.00
16/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2833	3	3	3	0.00
16/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2843	3	3	3	0.00
16/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2046 On 06-August-15			Bond Future	131.92	131.9433	131.9182	131.9433	0.00
16/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	2928	3	3	3	0.00
16/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	2908	3	3	3	0.00
16/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	2918	3	3	3	0.00
16/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00

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16/04/2015	2050 On 07-May-15			Bond Future	139.52	139.5443	139.5189	139.5443	2,753.00
16/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4509	5	5	5	0.00
16/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4529	5	5	5	0.00
16/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4519	5	5	5	0.00
16/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2050 On 06-August-15			Bond Future	140.29	140.3165	140.2896	140.3165	0.00
16/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3290	3	3	3	0.00
16/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3300	3	3	3	0.00
16/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3280	3	3	3	0.00
16/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	AL12 On 07-May-15			Index Future	560.25	558.9370	560.2500	558.9370	0.00
16/04/2015	AL37 On 07-May-15			Index Future	458.31	457.9380	458.3060	457.9380	122.00
16/04/2015	AL37 On 06-August-15			Index Future	465.51	465.1410	465.5130	465.1410	0.00
16/04/2015	AL7T On 07-May-15			Index Future	546.88	546.1830	546.8840	546.1830	3.00
16/04/2015	AL7T On 06-August-15			Index Future	555.48	554.7740	555.4830	554.7740	0.00
16/04/2015	ALBI On 07-May-15			Index Future	499.70	498.9530	499.7000	498.9530	573.00

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16/04/2015	ALBI On 06-August-15			Index Future	507.56	506.8010	507.5580	506.8010	10.00
16/04/2015	ALBI On 05-November-15			Index Future	515.99	515.2280	515.9930	515.2280	0.00
16/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	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
16/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/04/2015	EL28 On 07-May-15			Bond Future	124.81	124.2739	124.8069	124.2739	0.00
16/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	193	1	0	1	0.00
16/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	183	1	0	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
16/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	203	1	0	1	0.00
16/04/2015	EL28 On 06-August-15			Bond Future	126.80	126.2606	126.8012	126.2606	0.00
16/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1791	1	2	1	0.00
16/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1801	1	2	1	0.00
16/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1811	1	2	1	0.00
16/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 07-May-15			Bond Future	9.29	85.3480	85.5480	85.3480	6,576.00
16/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3509	3	4	3	0.00
16/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3364	3	3	3	0.00
16/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3436	3	3	3	0.00
16/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 06-August-15			Bond Future	9.37	86.7052	86.9078	86.7052	0.00
16/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1729	2	2	2	0.00
16/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1655	1	2	1	0.00
16/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1802	2	2	2	0.00
16/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 05-November-15			Bond Future	9.44	84.3445	84.5499	84.3445	0.00
16/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3383	4	3	4	0.00
16/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3304	4	3	4	0.00
16/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3463	4	3	4	0.00
16/04/2015	GOVI On 07-May-15			GOVI	495.72	494.9920	495.7150	494.9920	497.00
16/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	457250	45	46	45	0.00
16/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	457150	45	46	45	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
16/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	457050	45	46	45	0.00
16/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 06-August-15			GOVI	503.51	502.7790	503.5100	502.7790	29.00
16/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	35000	3	4	3	0.00
16/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	35100	3	4	3	0.00
16/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	35200	3	4	3	0.00
16/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 05-November-15			GOVI	511.88	511.1390	511.8790	511.1390	0.00
16/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
16/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	181210	19	18	19	0.00
16/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	181110	19	18	19	0.00
16/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	181310	19	18	19	0.00
16/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/04/2015	IGOV On 07-May-15			Index Future	229.00	228.9150	228.9970	228.9150	1,013.00
16/04/2015	IGOV On 06-August-15			Index Future	232.62	232.5350	232.6170	232.5350	98.00
16/04/2015	IGOV On 05-November-15			Index Future	236.50	236.4200	236.5020	236.4200	0.00
16/04/2015	ILBI On 07-May-15			Index Future	619.86	619.6370	619.8620	619.6370	0.00
16/04/2015	ILBI On 06-August-15			Index Future	629.89	629.6660	629.8920	629.6660	159.00
16/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
16/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/04/2015	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
16/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8700	93.8700	93.8700	0.00
16/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	5,000.00
16/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	93.7500	93.7500	0.00
16/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
16/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
16/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	6.5500	93.4500	6.5500	0.00
16/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	0.00
16/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	0.00
16/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
16/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
16/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
16/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
16/04/2015	R023 On 07-May-15			Bond Future	7.56	102.5143	102.6065	102.5143	15,264.00
16/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3323	3	3	3	0.00
16/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3378	3	3	3	0.00
16/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3433	3	3	3	0.00
16/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	14	0	0	0	0.00
16/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	16	0	0	0	0.00
16/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	13	0	0	0	0.00
16/04/2015	R023 On 06-August-15			Bond Future	7.61	104.1445	104.2375	104.1445	0.00
16/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3842	4	4	4	0.00
16/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	7901	8	8	8	0.00
16/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3887	4	4	4	0.00
16/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3932	4	4	4	0.00
16/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	357	0	0	0	0.00
16/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	339	0	0	0	0.00
16/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	348	0	0	0	0.00
16/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	25	0	0	0	911.00
16/04/2015	R186 On 07-May-15			Bond Future	7.77	124.5073	124.6856	124.5073	37,384.00
16/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	4068	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
16/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	112	0	0	0	0.00
16/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	49	0	0	0	0.00
16/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	228	0	0	0	0.00
16/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	162	0	0	0	0.00
16/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1120	1	1	1	0.00
16/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2252	2	2	2	0.00
16/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	3990	4	4	4	0.00
16/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	2589	2	3	2	0.00
16/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	2942	3	3	3	0.00
16/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	4145	4	4	4	0.00
16/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	4211	4	4	4	0.00
16/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	64	0	0	0	0.00
16/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3378	4	3	4	4,229.00
16/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	60	0	0	0	0.00
16/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	891	1	1	1	300.00
16/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2983	3	3	3	4,229.00
16/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	325	0	0	0	4,229.00
16/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	69	0	0	0	0.00
16/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	242	0	0	0	4,229.00
16/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	178	0	0	0	4,229.00
16/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2607	3	3	3	4,229.00
16/04/2015	R186 On 06-August-15			Bond Future	7.82	121.1902	121.3706	121.1902	1,190.00
16/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3055	3	3	3	0.00
16/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1985	2	2	2	1,000.00
16/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3105	3	3	3	0.00
16/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3156	3	3	3	0.00
16/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	8789	9	9	9	0.00
16/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1667	2	2	2	0.00
16/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2608	3	3	3	0.00
16/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1602	2	2	2	0.00
16/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	178	0	0	0	5,350.00
16/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1634	2	2	2	0.00
16/04/2015	R186 On 05-November-15			Bond Future	7.86	123.1856	123.3682	123.1856	0.00
16/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	4843	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
16/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4949	5	5	5	0.00
16/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	4895	5	5	5	0.00
16/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9389	9	9	9	0.00
16/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1748	2	2	2	0.00
16/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	475	1	0	1	2,600.00
16/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1775	2	2	2	0.00
16/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1722	2	2	2	0.00
16/04/2015	R186 On 04-February-16			Bond Future	7.89	120.0420	120.2237	120.0420	5,512.00
16/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2231	2	2	2	0.00
16/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2200	2	2	2	0.00
16/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2170	2	2	2	0.00
16/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5416	6	5	6	0.00
16/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5362	5	5	5	0.00
16/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5469	6	5	6	0.00
16/04/2015	R197 On 07-May-15			Bond Future	291.02	291.0764	291.0219	291.0764	1,046.00
16/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2988	3	3	3	0.00
16/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2978	3	3	3	0.00
16/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2968	3	3	3	0.00
16/04/2015	R197 On 06-August-15			Bond Future	289.62	289.6809	289.6234	289.6809	0.00
16/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	1613	2	2	2	0.00
16/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	1623	2	2	2	0.00
16/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	1633	2	2	2	0.00
16/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R202 On 07-May-15			Bond Future	241.71	241.7552	241.7104	241.7552	53,330.00
16/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3200	3	3	3	0.00
16/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3220	3	3	3	0.00
16/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3210	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
16/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R202 On 06-August-15			Bond Future	242.36	242.4070	242.3595	242.4070	0.00
16/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2359	2	2	2	0.00
16/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2369	2	2	2	0.00
16/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2349	2	2	2	0.00
16/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R203 On 07-May-15			Bond Future	6.88	104.1618	104.2081	104.1618	7,710.00
16/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	802	1	1	1	0.00
16/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	842	1	1	1	0.00
16/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	822	1	1	1	0.00
16/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	2063	2	2	2	0.00
16/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	17	0	0	0	0.00
16/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
16/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	19	0	0	0	0.00
16/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	16	0	0	0	0.00
16/04/2015	R203 On 06-August-15			Bond Future	6.94	105.8182	105.8646	105.8182	0.00
16/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1782	2	2	2	0.00
16/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	295	0	0	0	0.00
16/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	310	0	0	0	0.00
16/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	302	0	0	0	0.00
16/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	672	1	1	1	0.00
16/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	46	0	0	0	5,000.00
16/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	684	1	1	1	0.00
16/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	660	1	1	1	0.00
16/04/2015	R203 On 05-November-15			Bond Future	6.97	103.3933	103.4397	103.3933	0.00
16/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	66	0	0	0	0.00
16/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	68	0	0	0	0.00
16/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	70	0	0	0	0.00
16/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1762	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
16/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1746	2	2	2	0.00
16/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1778	2	2	2	0.00
16/04/2015	R204 On 07-May-15			Bond Future	7.12	105.8059	105.8734	105.8059	12,510.00
16/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1208	1	1	1	0.00
16/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1237	1	1	1	0.00
16/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1266	1	1	1	0.00
16/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	30	0	0	0	0.00
16/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	28	0	0	0	0.00
16/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	25	0	0	0	0.00
16/04/2015	R204 On 06-August-15			Bond Future	7.18	103.4526	103.5206	103.4526	100.00
16/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3603	4	4	4	0.00
16/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1846	2	2	2	0.00
16/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1894	2	2	2	0.00
16/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1870	2	2	2	0.00
16/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	25	0	0	0	699.00
16/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	198	0	0	0	0.00
16/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	203	0	0	0	0.00
16/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	193	0	0	0	0.00
16/04/2015	R204 On 05-November-15			Bond Future	7.22	105.1559	105.2243	105.1559	0.00
16/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	131	0	0	0	0.00
16/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	135	0	0	0	0.00
16/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	128	0	0	0	0.00
16/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2855	3	3	3	0.00
16/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2881	3	3	3	0.00
16/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2906	3	3	3	0.00
16/04/2015	R207 On 07-May-15			Bond Future	7.26	102.2192	102.3015	102.2192	40,843.00
16/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3791	4	4	4	0.00
16/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1848	2	2	2	66.00
16/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3754	4	4	4	0.00
16/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3829	4	4	4	0.00
16/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	20	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
16/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R207 On 06-August-15			Bond Future	7.32	100.2022	100.2852	100.2022	100.00
16/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1931	2	2	2	0.00
16/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1985	2	2	2	0.00
16/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1958	2	2	2	0.00
16/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1236	1	1	1	70.00
16/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	382	0	0	0	0.00
16/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	364	0	0	0	0.00
16/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	714	1	1	1	0.00
16/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	373	0	0	0	0.00
16/04/2015	R207 On 05-November-15			Bond Future	7.36	101.8522	101.9359	101.8522	0.00
16/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2049	2	2	2	0.00
16/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2096	2	2	2	0.00
16/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2073	2	2	2	0.00
16/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1382	1	1	1	53.00
16/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	700	1	1	1	0.00
16/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	689	1	1	1	0.00
16/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	678	1	1	1	0.00
16/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1119	1	1	1	0.00
16/04/2015	R207 On 04-February-16			Bond Future	7.37	99.9924	100.0740	99.9924	0.00
16/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1252	1	1	1	43.00
16/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1636	2	2	2	0.00
16/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1673	2	2	2	0.00
16/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1654	2	2	2	0.00
16/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1233	1	1	1	0.00
16/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1218	1	1	1	0.00
16/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1247	1	1	1	0.00
16/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1601	2	2	2	0.00
16/04/2015	R208 On 07-May-15			Bond Future	7.35	97.8241	97.9206	97.8241	56,504.00
16/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2896	3	3	3	0.00
16/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2984	3	3	3	0.00
16/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2940	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
16/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	5	0	0	0	0.00
16/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	5	0	0	0	0.00
16/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	6	0	0	0	0.00
16/04/2015	R208 On 06-August-15			Bond Future	7.41	99.3796	99.4771	99.3796	0.00
16/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2899	3	3	3	0.00
16/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2863	3	3	3	0.00
16/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6200	6	6	6	0.00
16/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2934	3	3	3	0.00
16/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	298	0	0	0	0.00
16/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	291	0	0	0	0.00
16/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	0	0	198.00
16/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	306	0	0	0	0.00
16/04/2015	R208 On 05-November-15			Bond Future	7.44	97.6153	97.7137	97.6153	0.00
16/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4589	5	5	5	0.00
16/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2252	2	2	2	0.00
16/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2280	2	2	2	0.00
16/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2225	2	2	2	0.00
16/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	259	0	0	0	2,200.00
16/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	946	1	1	1	0.00
16/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	931	1	1	1	0.00
16/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	961	1	1	1	0.00
16/04/2015	R209 On 07-May-15			Bond Future	8.32	80.1763	80.3890	80.1763	21,843.00
16/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	5399	5	5	5	0.00
16/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	967	1	1	1	0.00
16/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	5473	5	5	5	0.00
16/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	5326	5	5	5	0.00
16/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	19	0	0	0	0.00
16/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	9153	9	9	9	0.00
16/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1104	1	1	1	700.00
16/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	18	0	0	0	0.00
16/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	21	0	0	0	0.00
16/04/2015	R209 On 06-August-15			Bond Future	8.36	81.4512	81.6669	81.4512	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
16/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	11301	11	11	11	0.00
16/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	5601	5	6	5	0.00
16/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	5660	5	6	5	0.00
16/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	5719	6	6	6	0.00
16/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	681	1	1	1	0.00
16/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	59	0	0	0	2,914.00
16/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	666	1	1	1	0.00
16/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	696	1	1	1	0.00
16/04/2015	R209 On 05-November-15			Bond Future	8.40	79.6437	79.8623	79.6437	0.00
16/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1782	2	2	2	0.00
16/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1840	2	2	2	0.00
16/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1811	2	2	2	0.00
16/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	5183	5	5	5	0.00
16/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	5126	5	5	5	0.00
16/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	5241	5	5	5	0.00
16/04/2015	R210 On 07-May-15			Bond Future	178.29	177.5369	178.2941	177.5369	833.00
16/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1294	1	1	1	0.00
16/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1304	1	1	1	0.00
16/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1284	1	1	1	0.00
16/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R210 On 06-August-15			Bond Future	181.14	180.3751	181.1429	180.3751	0.00
16/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	2153	1	2	1	0.00
16/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	2133	1	2	1	0.00
16/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	2143	1	2	1	0.00
16/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R211 On 07-May-15			Bond Future	131.37	131.3909	131.3650	131.3909	1,120.00
16/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	3635	4	4	4	0.00
16/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	3645	4	4	4	0.00
16/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	3625	4	4	4	0.00
16/04/2015	R211 On 06-August-15			Bond Future	131.85	131.8739	131.8467	131.8739	0.00
16/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3153	3	3	3	0.00
16/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3143	3	3	3	0.00
16/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3163	3	3	3	0.00
16/04/2015	R212 On 07-May-15			Bond Future	138.78	138.8102	138.7842	138.8102	1,145.00
16/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2206	2	2	2	0.00
16/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2226	2	2	2	0.00
16/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2216	2	2	2	0.00
16/04/2015	R212 On 06-August-15			Bond Future	139.23	139.2541	139.2264	139.2541	0.00
16/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1764	2	2	2	0.00
16/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1774	2	2	2	0.00
16/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1784	2	2	2	0.00
16/04/2015	R213 On 07-May-15			Bond Future	8.22	90.4987	90.6660	90.4987	16,799.00
16/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4108	4	4	4	0.00
16/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4180	4	4	4	0.00
16/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4252	4	4	4	0.00
16/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	52	0	0	0	0.00
16/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	49	0	0	0	0.00
16/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	56	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
16/04/2015	R213 On 06-August-15			Bond Future	8.27	91.9378	92.1072	91.9378	0.00
16/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3283	3	3	3	0.00
16/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3332	3	3	3	0.00
16/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3235	3	3	3	0.00
16/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1496	2	1	2	0.00
16/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1468	2	1	2	0.00
16/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1526	2	2	2	0.00
16/04/2015	R213 On 05-November-15			Bond Future	8.32	89.9064	90.0780	89.9064	0.00
16/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1263	1	1	1	0.00
16/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1309	1	1	1	0.00
16/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1286	1	1	1	0.00
16/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5972	6	6	6	0.00
16/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5849	6	6	6	0.00
16/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5910	6	6	6	0.00
16/04/2015	R214 On 07-May-15			Bond Future	8.35	81.5673	81.7941	81.5673	15,271.00
16/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	6614	6	7	6	0.00
16/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	6690	6	7	6	0.00
16/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	6538	6	7	6	0.00
16/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	10	0	0	0	0.00
16/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	9	0	0	0	0.00
16/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	10	0	0	0	0.00
16/04/2015	R214 On 06-August-15			Bond Future	8.40	82.8644	83.0942	82.8644	0.00
16/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4308	4	4	4	0.00
16/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	4364	4	4	4	0.00
16/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	4420	4	4	4	0.00
16/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1373	1	1	1	0.00
16/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1346	1	1	1	0.00
16/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1320	1	1	1	0.00
16/04/2015	R214 On 05-November-15			Bond Future	8.43	80.9368	81.1698	80.9368	0.00
16/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1875	2	2	2	0.00
16/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1845	2	2	2	0.00
16/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1815	2	2	2	0.00
16/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5825	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5761	6	6	6	0.00
16/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5697	6	6	6	0.00
16/04/2015	R214 On 04-February-16			Bond Future	8.47	82.3533	82.5878	82.3533	4,320.00
16/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2376	2	2	2	0.00
16/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2407	2	2	2	0.00
16/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2344	2	2	2	0.00
16/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6506	7	7	7	0.00
16/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6568	7	7	7	0.00
16/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6631	7	7	7	0.00
16/04/2015	R248 On 07-May-15			Bond Future	8.41	105.2364	105.5300	105.2364	34,224.00
16/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	8945	9	9	9	0.00
16/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	9043	9	9	9	0.00
16/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	8847	9	9	9	0.00
16/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 06-August-15			Bond Future	8.45	106.9098	107.2075	106.9098	745.00
16/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	3186	3	3	3	0.00
16/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	3400	3	3	3	0.00
16/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	3293	3	3	3	0.00
16/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 05-November-15			Bond Future	8.49	104.2386	104.5406	104.2386	0.00
16/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	5910	6	6	6	0.00
16/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	5786	6	6	6	0.00
16/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	5663	6	6	6	0.00