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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/03/2015 TO: 18/03/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	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
18/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	2025 On 07-May-15			Bond Future	118.68	118.7384	118.6752	118.7384	16.00
18/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2315	2	2	2	0.00
18/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2335	2	2	2	0.00
18/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2325	2	2	2	0.00
18/03/2015	2025 On 06-August-15			Bond Future	119.44	119.5045	119.4386	119.5045	0.00
18/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1561	1	2	1	0.00
18/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1571	2	2	2	0.00
18/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1551	1	2	1	0.00
18/03/2015	2030 On 07-May-15			Bond Future	8.29	99.6322	99.7335	99.6322	5,805.00
18/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3586	3	4	3	0.00
18/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3743	4	4	4	0.00
18/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3664	4	4	4	0.00
18/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15			Bond Future	8.35	97.2365	97.3379	97.2365	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
18/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5158	5	5	5	0.00
18/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4983	5	5	5	0.00
18/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5070	5	5	5	0.00
18/03/2015	2032 On 07-May-15			Bond Future	8.42	99.2776	99.4328	99.2776	18.00
18/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	634	0	1	0	0.00
18/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	808	1	1	1	0.00
18/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	721	1	1	1	0.00
18/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 06-August-15			Bond Future	8.47	100.8847	101.0406	100.8847	0.00
18/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	328	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	242	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	155	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15			Bond Future	8.52	98.4055	98.5613	98.4055	0.00
18/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4610	5	5	5	0.00
18/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4702	5	5	5	0.00
18/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4518	5	5	5	0.00
18/03/2015	2037 On 07-May-15			Bond Future	8.51	102.1533	102.2725	102.1533	32,365.00
18/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4568	4	5	4	0.00
18/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4750	5	5	5	0.00
18/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4659	5	5	5	0.00
18/03/2015	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
18/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 06-August-15			Bond Future	8.56	99.5480	99.6676	99.5480	1,954.00
18/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1799	2	2	2	0.00
18/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1704	2	2	2	0.00
18/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1893	2	2	2	0.00
18/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15			Bond Future	8.60	101.2036	101.3225	101.2036	0.00
18/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6080	6	6	6	0.00
18/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6186	6	6	6	0.00
18/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5975	6	6	6	0.00
18/03/2015	2038 On 07-May-15			Bond Future	128.06	128.1333	128.0648	128.1333	2,471.00
18/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1075	1	1	1	0.00
18/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1055	1	1	1	0.00
18/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1065	1	1	1	0.00
18/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 06-August-15			Bond Future	128.83	128.9068	128.8349	128.9068	0.00
18/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	845	1	1	1	0.00
18/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	825	1	1	1	0.00
18/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	835	1	1	1	0.00
18/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 07-May-15			Bond Future	8.55	104.5153	104.5905	104.5153	9,494.00
18/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4729	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
18/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4629	5	5	5	0.00
18/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4829	5	5	5	0.00
18/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 06-August-15			Bond Future	8.60	101.8229	101.8977	101.8229	0.00
18/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1514	1	2	1	0.00
18/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1722	2	2	2	0.00
18/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1618	2	2	2	0.00
18/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15			Bond Future	8.64	103.5163	103.5897	103.5163	0.00
18/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4255	4	4	4	0.00
18/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4142	4	4	4	0.00
18/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4369	4	4	4	0.00
18/03/2015	2046 On 07-May-15			Bond Future	126.07	126.1411	126.0723	126.1411	5,889.00
18/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	928	1	1	1	0.00
18/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	918	1	1	1	0.00
18/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	938	1	1	1	0.00
18/03/2015	2046 On 06-August-15			Bond Future	128.12	128.1934	128.1214	128.1934	0.00
18/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	869	1	1	1	0.00
18/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	879	1	1	1	0.00
18/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	889	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
18/03/2015	2050 On 07-May-15			Bond Future	134.51	134.5767	134.5069	134.5767	2,753.00
18/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	483	0	0	0	0.00
18/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	493	0	0	0	0.00
18/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	503	0	1	0	0.00
18/03/2015	2050 On 06-August-15			Bond Future	135.23	135.3070	135.2339	135.3070	0.00
18/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1756	2	2	2	0.00
18/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1766	2	2	2	0.00
18/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1776	2	2	2	0.00
18/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	AL12 On 07-May-15			Index Future	553.47	553.0350	553.4650	553.0350	0.00
18/03/2015	AL37 On 07-May-15			Index Future	456.58	455.6000	456.5770	455.6000	122.00
18/03/2015	AL37 On 06-August-15			Index Future	463.88	462.8930	463.8810	462.8930	0.00
18/03/2015	AL7T On 07-May-15			Index Future	541.99	540.8860	541.9900	540.8860	3.00
18/03/2015	AL7T On 06-August-15			Index Future	550.66	549.5430	550.6610	549.5430	0.00
18/03/2015	ALBI On 07-May-15			Index Future	495.80	495.0550	495.8040	495.0550	577.00

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18/03/2015	ALBI On 06-August-15			Index Future	503.74	502.9790	503.7360	502.9790	10.00
18/03/2015	ALBI On 05-November-15			Index Future	512.18	511.4180	512.1790	511.4180	0.00
18/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2015	EL28 On 07-May-15			Bond Future	122.12	122.4505	122.1154	122.4505	0.00
18/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2885	3	3	3	0.00
18/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2875	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
18/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2895	3	3	3	0.00
18/03/2015	EL28 On 06-August-15			Bond Future	124.10	124.4429	124.1005	124.4429	0.00
18/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	900	1	1	1	0.00
18/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	910	1	1	1	0.00
18/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	890	1	1	1	0.00
18/03/2015	ES33 On 07-May-15			Bond Future	9.38	84.8254	84.8847	84.8254	6,576.00
18/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2845	3	3	3	0.00
18/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2701	3	3	3	0.00
18/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2773	3	3	3	0.00
18/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 06-August-15			Bond Future	9.45	86.1983	86.2574	86.1983	0.00
18/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1078	1	1	1	0.00
18/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1005	1	1	1	0.00
18/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1152	1	1	1	0.00
18/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15			Bond Future	9.53	83.8426	83.9005	83.8426	0.00
18/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4033	4	4	4	0.00
18/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3954	4	4	4	0.00
18/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4112	4	4	4	0.00
18/03/2015	GOVI On 07-May-15			GOVI	491.94	491.1430	491.9370	491.1430	485.00
18/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	419470	41	42	41	0.00
18/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	419370	41	42	41	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
18/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	419270	41	42	41	0.00
18/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15			GOVI	499.81	499.0040	499.8070	499.0040	29.00
18/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	1930	1	0	1	0.00
18/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	2030	1	0	1	0.00
18/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	1830	1	0	1	0.00
18/03/2015	GOVI On 05-November-15			GOVI	508.18	507.3770	508.1840	507.3770	0.00
18/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	218160	23	22	23	0.00
18/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	218060	23	22	23	0.00
18/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	218260	23	22	23	0.00
18/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2015	IGOV On 07-May-15			Index Future	225.40	225.5010	225.3990	225.5010	1,013.00
18/03/2015	IGOV On 06-August-15			Index Future	229.02	229.1290	229.0230	229.1290	100.00
18/03/2015	IGOV On 05-November-15			Index Future	232.88	232.9920	232.8800	232.9920	0.00
18/03/2015	ILBI On 07-May-15			Index Future	610.20	610.6920	610.1980	610.6920	0.00
18/03/2015	ILBI On 06-August-15			Index Future	620.14	620.6480	620.1430	620.6480	159.00
18/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/03/2015	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
18/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	0.00
18/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.16	93.8200	93.8400	93.8200	0.00
18/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.19	93.7800	93.8100	93.7800	0.00
18/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.28	93.6900	93.7200	93.6900	5,000.00
18/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.31	93.6500	93.6900	93.6500	0.00
18/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.42	93.5400	93.5800	93.5400	0.00
18/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.46	93.5000	93.5400	93.5000	0.00
18/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.71	93.2300	93.2900	93.2300	0.00
18/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.0600	93.1100	93.0600	0.00
18/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.8600	92.9100	92.8600	0.00
18/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7100	92.7500	92.7100	0.00
18/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.5700	92.6200	92.5700	0.00
18/03/2015	R023 On 07-May-15			Bond Future	7.70	101.5090	101.7875	101.5090	15,224.00
18/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2687	2	3	2	0.00
18/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2735	3	3	3	0.00
18/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2783	3	3	3	0.00
18/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	190	0	0	0	0.00
18/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	198	0	0	0	0.00
18/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	182	0	0	0	0.00
18/03/2015	R023 On 06-August-15			Bond Future	7.76	103.1520	103.4334	103.1520	0.00
18/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3304	3	3	3	0.00
18/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7143	7	7	7	0.00
18/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3345	3	3	3	0.00
18/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3387	3	3	3	0.00
18/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	624	1	1	1	0.00
18/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	597	1	1	1	0.00
18/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	610	1	1	1	0.00
18/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	71	0	0	0	911.00
18/03/2015	R186 On 07-May-15			Bond Future	7.91	123.2540	123.4873	123.2540	37,293.00
18/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3288	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
18/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	196	0	0	0	0.00
18/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	115	0	0	0	0.00
18/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	318	0	0	0	0.00
18/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	251	0	0	0	0.00
18/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1030	1	1	1	0.00
18/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1858	2	2	2	0.00
18/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3224	3	3	3	0.00
18/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2114	2	2	2	0.00
18/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2385	2	2	2	0.00
18/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3352	3	3	3	0.00
18/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5475	6	5	6	0.00
18/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	483	1	0	1	0.00
18/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4661	5	5	5	4,229.00
18/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	465	1	0	1	0.00
18/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1999	2	2	2	300.00
18/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4271	4	4	4	4,229.00
18/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1130	1	1	1	4,229.00
18/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	501	1	1	1	0.00
18/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	965	1	1	1	4,229.00
18/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	820	1	1	1	4,229.00
18/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3895	4	4	4	4,229.00
18/03/2015	R186 On 06-August-15			Bond Future	7.97	119.9516	120.1868	119.9516	640.00
18/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2538	2	3	2	0.00
18/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1634	2	2	2	1,000.00
18/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2581	2	3	2	0.00
18/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2624	3	3	3	0.00
18/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7783	8	8	8	0.00
18/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2334	2	2	2	0.00
18/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3442	4	3	4	0.00
18/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2255	2	2	2	0.00
18/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	355	0	0	0	5,350.00
18/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2294	2	2	2	0.00
18/03/2015	R186 On 05-November-15			Bond Future	8.01	121.9458	122.1818	121.9458	0.00
18/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4140	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
18/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4237	4	4	4	0.00
18/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4188	4	4	4	0.00
18/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8421	8	8	8	0.00
18/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2228	2	2	2	0.00
18/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	693	1	1	1	2,600.00
18/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2259	2	2	2	0.00
18/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2197	2	2	2	0.00
18/03/2015	R186 On 04-February-16			Bond Future	8.03	118.8153	119.0569	118.8153	5,592.00
18/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1818	2	2	2	0.00
18/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1791	2	2	2	0.00
18/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1765	2	2	2	0.00
18/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6174	6	6	6	0.00
18/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6117	6	6	6	0.00
18/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6231	6	6	6	0.00
18/03/2015	R197 On 07-May-15			Bond Future	287.83	287.9810	287.8272	287.9810	1,044.00
18/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6183	6	6	6	0.00
18/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6173	6	6	6	0.00
18/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6163	6	6	6	0.00
18/03/2015	R197 On 06-August-15			Bond Future	286.45	286.6145	286.4539	286.6145	0.00
18/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1546	1	2	1	0.00
18/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1556	1	2	1	0.00
18/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1536	1	2	1	0.00
18/03/2015	R202 On 07-May-15			Bond Future	237.48	237.6083	237.4813	237.6083	51,055.00
18/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
18/03/2015	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
18/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	1009	1	1	1	0.00
18/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	1019	1	1	1	0.00
18/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	1029	1	1	1	0.00
18/03/2015	R202 On 06-August-15			Bond Future	238.13	238.2598	238.1270	238.2598	0.00
18/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1863	2	2	2	0.00
18/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1873	2	2	2	0.00
18/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1883	2	2	2	0.00
18/03/2015	R203 On 07-May-15			Bond Future	6.91	103.9436	104.1340	103.9436	7,710.00
18/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	795	1	1	1	0.00
18/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	830	1	1	1	0.00
18/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	813	1	1	1	0.00
18/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	82	0	0	0	0.00
18/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	86	0	0	0	0.00
18/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	79	0	0	0	0.00
18/03/2015	R203 On 06-August-15			Bond Future	6.96	105.6260	105.8179	105.6260	0.00
18/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	311	0	0	0	0.00
18/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	326	0	0	0	0.00
18/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	319	0	0	0	0.00
18/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	735	1	1	1	0.00
18/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	747	1	1	1	0.00
18/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	723	1	1	1	0.00
18/03/2015	R203 On 05-November-15			Bond Future	6.99	103.2143	103.4067	103.2143	0.00
18/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	69	0	0	0	0.00
18/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	71	0	0	0	0.00
18/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	73	0	0	0	0.00
18/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1798	2	2	2	0.00
18/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1782	2	2	2	0.00
18/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1814	2	2	2	0.00
18/03/2015	R204 On 07-May-15			Bond Future	7.18	105.4382	105.6629	105.4382	15,159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1122	1	1	1	0.00
18/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1147	1	1	1	0.00
18/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1172	1	1	1	0.00
18/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	155	0	0	0	0.00
18/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	148	0	0	0	0.00
18/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	142	0	0	0	0.00
18/03/2015	R204 On 06-August-15			Bond Future	7.25	103.1087	103.3354	103.1087	100.00
18/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3440	3	3	3	0.00
18/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1738	2	2	2	0.00
18/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1784	2	2	2	0.00
18/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1761	2	2	2	0.00
18/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	47	0	0	0	699.00
18/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	274	0	0	0	0.00
18/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	280	0	0	0	0.00
18/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	267	0	0	0	0.00
18/03/2015	R204 On 05-November-15			Bond Future	7.29	104.8228	105.0506	104.8228	0.00
18/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	127	0	0	0	0.00
18/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	130	0	0	0	0.00
18/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	124	0	0	0	0.00
18/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3024	3	3	3	0.00
18/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3050	3	3	3	0.00
18/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3076	3	3	3	0.00
18/03/2015	R207 On 07-May-15			Bond Future	7.36	101.6783	101.8896	101.6783	34,649.00
18/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3390	3	3	3	0.00
18/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1573	1	2	1	66.00
18/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3353	3	3	3	0.00
18/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3427	3	3	3	0.00
18/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	11	0	0	0	0.00
18/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	156	0	0	0	0.00
18/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	10	0	0	0	0.00
18/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	11	0	0	0	0.00
18/03/2015	R207 On 06-August-15			Bond Future	7.42	99.6815	99.8946	99.6815	100.00
18/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1710	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
18/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1760	2	2	2	0.00
18/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1735	2	2	2	0.00
18/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1082	1	1	1	70.00
18/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	552	1	1	1	0.00
18/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	529	1	1	1	0.00
18/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	951	1	1	1	0.00
18/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	540	1	1	1	0.00
18/03/2015	R207 On 05-November-15			Bond Future	7.46	101.3388	101.5529	101.3388	0.00
18/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1828	2	2	2	0.00
18/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1872	2	2	2	0.00
18/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1850	2	2	2	0.00
18/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1210	1	1	1	53.00
18/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	862	1	1	1	0.00
18/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	850	1	1	1	0.00
18/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	837	1	1	1	0.00
18/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1330	1	1	1	0.00
18/03/2015	R207 On 04-February-16			Bond Future	7.48	99.4989	99.7181	99.4989	0.00
18/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1096	1	1	1	43.00
18/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1449	1	1	1	0.00
18/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1483	1	1	1	0.00
18/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1466	1	1	1	0.00
18/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1400	2	1	2	0.00
18/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1384	1	1	1	0.00
18/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1801	2	2	2	0.00
18/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1416	2	1	2	0.00
18/03/2015	R208 On 07-May-15			Bond Future	7.48	97.1113	97.3590	97.1113	60,821.00
18/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2434	2	2	2	0.00
18/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2514	2	3	2	0.00
18/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2474	2	2	2	0.00
18/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	100	0	0	0	0.00
18/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	96	0	0	0	0.00
18/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	105	0	0	0	0.00
18/03/2015	R208 On 06-August-15			Bond Future	7.53	98.6833	98.9334	98.6833	100.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2532	2	3	2	0.00
18/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2500	2	2	2	0.00
18/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5688	5	6	5	0.00
18/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2565	2	3	2	0.00
18/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	476	1	0	1	0.00
18/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	465	1	0	1	0.00
18/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	50	0	0	0	198.00
18/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	487	1	0	1	0.00
18/03/2015	R208 On 05-November-15			Bond Future	7.57	96.9230	97.1747	96.9230	0.00
18/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4150	4	4	4	0.00
18/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1953	2	2	2	0.00
18/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1978	2	2	2	0.00
18/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1928	2	2	2	0.00
18/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	360	0	0	0	2,200.00
18/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1186	1	1	1	0.00
18/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1169	1	1	1	0.00
18/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1204	1	1	1	0.00
18/03/2015	R209 On 07-May-15			Bond Future	8.46	79.1610	79.2188	79.1610	20,748.00
18/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	0	0	0.00
18/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4462	4	4	4	0.00
18/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	932	1	1	1	0.00
18/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4527	4	5	4	0.00
18/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4397	4	4	4	0.00
18/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	253	0	0	0	0.00
18/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10327	10	10	10	0.00
18/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2240	2	2	2	700.00
18/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	243	0	0	0	0.00
18/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	262	0	0	0	0.00
18/03/2015	R209 On 06-August-15			Bond Future	8.51	80.4425	80.4998	80.4425	100.00
18/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10210	10	10	10	0.00
18/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4811	5	5	5	0.00
18/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4866	5	5	5	0.00
18/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4920	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
18/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1053	1	1	1	0.00
18/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	136	0	0	0	2,914.00
18/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1033	1	1	1	0.00
18/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1074	1	1	1	0.00
18/03/2015	R209 On 05-November-15			Bond Future	8.55	78.6310	78.6871	78.6310	0.00
18/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1430	1	1	1	0.00
18/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1479	1	1	1	0.00
18/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1455	1	1	1	0.00
18/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6002	6	6	6	0.00
18/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5940	6	6	6	0.00
18/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6064	6	6	6	0.00
18/03/2015	R210 On 07-May-15			Bond Future	174.52	175.0035	174.5167	175.0035	829.00
18/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2493	2	2	2	0.00
18/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2483	2	2	2	0.00
18/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2473	2	2	2	0.00
18/03/2015	R210 On 06-August-15			Bond Future	177.35	177.8509	177.3534	177.8509	0.00
18/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1637	1	2	1	0.00
18/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1657	1	2	1	0.00
18/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1647	1	2	1	0.00
18/03/2015	R211 On 07-May-15			Bond Future	131.28	131.3481	131.2756	131.3481	1,120.00
18/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3724	4	4	4	0.00
18/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3734	4	4	4	0.00
18/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3714	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
18/03/2015	R211 On 06-August-15			Bond Future	131.79	131.8670	131.7914	131.8670	0.00
18/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3209	3	3	3	0.00
18/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3199	3	3	3	0.00
18/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3219	3	3	3	0.00
18/03/2015	R212 On 07-May-15			Bond Future	137.59	137.6630	137.5890	137.6630	1,145.00
18/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3401	3	3	3	0.00
18/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3421	3	3	3	0.00
18/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3411	3	3	3	0.00
18/03/2015	R212 On 06-August-15			Bond Future	138.05	138.1267	138.0493	138.1267	0.00
18/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	2941	3	3	3	0.00
18/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	2951	3	3	3	0.00
18/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	2961	3	3	3	0.00
18/03/2015	R213 On 07-May-15			Bond Future	8.34	89.6587	89.7546	89.6587	16,829.00
18/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3527	3	4	3	0.00
18/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3588	4	4	4	0.00
18/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3650	4	4	4	0.00
18/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	372	0	0	0	0.00
18/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	359	0	0	0	0.00
18/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	387	0	0	0	0.00
18/03/2015	R213 On 06-August-15			Bond Future	8.39	91.1100	91.2060	91.1100	0.00
18/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2874	3	3	3	0.00
18/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2918	3	3	3	0.00
18/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2831	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
18/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1988	2	2	2	0.00
18/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1955	2	2	2	0.00
18/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2023	2	2	2	0.00
18/03/2015	R213 On 05-November-15			Bond Future	8.43	89.0789	89.1743	89.0789	0.00
18/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1056	1	1	1	0.00
18/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1096	1	1	1	0.00
18/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1076	1	1	1	0.00
18/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6669	7	7	7	0.00
18/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6539	7	7	7	0.00
18/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6604	7	7	7	0.00
18/03/2015	R214 On 07-May-15			Bond Future	8.48	80.6283	80.6864	80.6283	15,271.00
18/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5664	6	6	6	0.00
18/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5735	6	6	6	0.00
18/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5594	6	6	6	0.00
18/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	167	0	0	0	0.00
18/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	161	0	0	0	0.00
18/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	174	0	0	0	0.00
18/03/2015	R214 On 06-August-15			Bond Future	8.52	81.9334	81.9911	81.9334	0.00
18/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3716	4	4	4	0.00
18/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3766	4	4	4	0.00
18/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3817	4	4	4	0.00
18/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1884	2	2	2	0.00
18/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1852	2	2	2	0.00
18/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1820	2	2	2	0.00
18/03/2015	R214 On 05-November-15			Bond Future	8.56	80.0030	80.0598	80.0030	0.00
18/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1564	2	2	2	0.00
18/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1538	2	2	2	0.00
18/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1512	1	2	1	0.00
18/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6632	7	7	7	0.00
18/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6564	7	7	7	0.00
18/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6496	7	6	7	0.00
18/03/2015	R214 On 04-February-16			Bond Future	8.60	81.4264	81.4851	81.4264	4,320.00
18/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1983	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
18/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2011	2	2	2	0.00
18/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1955	2	2	2	0.00
18/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7212	7	7	7	0.00
18/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7278	7	7	7	0.00
18/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7344	7	7	7	0.00
18/03/2015	R248 On 07-May-15			Bond Future	8.52	104.1313	104.2068	104.1313	37,576.00
18/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7622	8	8	8	0.00
18/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7720	8	8	8	0.00
18/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7524	7	8	7	0.00
18/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 06-August-15			Bond Future	8.57	105.8167	105.8919	105.8167	745.00
18/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1870	2	2	2	0.00
18/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2085	2	2	2	0.00
18/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1977	2	2	2	0.00
18/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15			Bond Future	8.61	103.1439	103.2177	103.1439	0.00
18/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7233	7	7	7	0.00
18/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7109	7	7	7	0.00
18/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6986	7	7	7	0.00