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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/04/2015 TO: 21/04/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	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
21/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	2025 On 07-May-15			Bond Future	120.47	120.4948	120.4724	120.4948	16.00
21/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	518	0	1	0	0.00
21/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	538	1	1	1	0.00
21/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	528	1	1	1	0.00
21/04/2015	2025 On 06-August-15			Bond Future	121.23	121.2514	121.2277	121.2514	0.00
21/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	238	0	0	0	0.00
21/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	218	0	0	0	0.00
21/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	228	0	0	0	0.00
21/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 07-May-15			Bond Future	8.37	99.1225	99.0872	99.1225	7,020.00
21/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	2940	3	3	3	0.00
21/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	3096	3	3	3	0.00
21/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	3018	3	3	3	0.00
21/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 06-August-15			Bond Future	8.44	96.6868	96.6502	96.6868	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
21/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	5846	6	6	6	0.00
21/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	5671	6	6	6	0.00
21/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	5758	6	6	6	0.00
21/04/2015	2032 On 07-May-15			Bond Future	8.48	98.9038	98.9098	98.9038	126.00
21/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	111	0	0	0	0.00
21/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	285	0	0	0	0.00
21/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	198	0	0	0	0.00
21/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 06-August-15			Bond Future	8.54	100.4729	100.4782	100.4729	0.00
21/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	321	0	0	0	0.00
21/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	234	0	0	0	0.00
21/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	408	0	0	0	0.00
21/04/2015	2032 On 05-November-15			Bond Future	8.59	97.9695	97.9743	97.9695	0.00
21/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	5197	5	5	5	0.00
21/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	5289	5	5	5	0.00
21/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	5105	5	5	5	0.00
21/04/2015	2037 On 07-May-15			Bond Future	8.58	101.4395	101.5438	101.4395	32,001.00
21/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	3839	4	4	4	0.00
21/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	4021	4	4	4	0.00
21/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	3930	4	4	4	0.00
21/04/2015	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
21/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 06-August-15			Bond Future	8.64	98.7900	98.8952	98.7900	1,954.00
21/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	1026	1	1	1	0.00
21/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	932	1	1	1	0.00
21/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	1120	1	1	1	0.00
21/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 05-November-15			Bond Future	8.69	100.4157	100.5220	100.4157	0.00
21/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	6881	7	7	7	0.00
21/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	6986	7	7	7	0.00
21/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	6775	7	7	7	0.00
21/04/2015	2038 On 07-May-15			Bond Future	131.06	131.5548	131.0557	131.5548	3,293.00
21/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	4066	5	4	5	0.00
21/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	4046	5	4	5	0.00
21/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	4056	5	4	5	0.00
21/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2038 On 06-August-15			Bond Future	131.83	132.3423	131.8339	132.3423	33.00
21/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	3844	4	4	4	0.00
21/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	3824	4	4	4	0.00
21/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	3834	4	4	4	0.00
21/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 07-May-15			Bond Future	8.65	103.3923	103.4528	103.3923	9,526.00
21/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	3591	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
21/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	3491	3	3	3	0.00
21/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	3691	4	4	4	0.00
21/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 06-August-15			Bond Future	8.71	100.6486	100.7093	100.6486	650.00
21/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	325	0	0	0	0.00
21/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	534	0	1	0	0.00
21/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	430	0	0	0	0.00
21/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 05-November-15			Bond Future	8.75	102.3049	102.3659	102.3049	0.00
21/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	5479	6	5	6	0.00
21/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	5366	5	5	5	0.00
21/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	5593	6	6	6	0.00
21/04/2015	2046 On 07-May-15			Bond Future	130.65	130.0876	130.6488	130.0876	5,889.00
21/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3659	3	4	3	0.00
21/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3639	3	4	3	0.00
21/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3649	3	4	3	0.00
21/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2046 On 06-August-15			Bond Future	132.73	132.1625	132.7314	132.1625	0.00
21/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3741	3	4	3	0.00
21/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3721	3	4	3	0.00
21/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3731	3	4	3	0.00
21/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2046 On 06-August-15	129.01	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
21/04/2015	2050 On 07-May-15			Bond Future	141.17	140.1582	141.1746	140.1582	3,242.00
21/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	6165	5	6	5	0.00
21/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	6185	5	6	5	0.00
21/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	6175	5	6	5	0.00
21/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2050 On 06-August-15			Bond Future	141.97	140.9348	141.9666	140.9348	0.00
21/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	4967	4	5	4	0.00
21/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	4977	4	5	4	0.00
21/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	4957	4	5	4	0.00
21/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	AL12 On 07-May-15			Index Future	548.87	548.6020	548.8720	548.6020	0.00
21/04/2015	AL37 On 07-May-15			Index Future	455.05	455.2470	455.0490	455.2470	122.00
21/04/2015	AL37 On 06-August-15			Index Future	462.18	462.3880	462.1840	462.3880	0.00
21/04/2015	AL7T On 07-May-15			Index Future	540.24	540.3420	540.2380	540.3420	3.00
21/04/2015	AL7T On 06-August-15			Index Future	548.71	548.8180	548.7090	548.8180	0.00
21/04/2015	ALBI On 07-May-15			Index Future	493.07	493.0460	493.0730	493.0460	573.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/04/2015	ALBI On 06-August-15			Index Future	500.80	500.7800	500.8040	500.7800	10.00
21/04/2015	ALBI On 05-November-15			Index Future	509.12	509.0960	509.1160	509.0960	0.00
21/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	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
21/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/04/2015	EL28 On 07-May-15			Bond Future	124.74	124.7611	124.7394	124.7611	0.00
21/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	261	0	0	0	0.00
21/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	251	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
21/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	271	0	0	0	0.00
21/04/2015	EL28 On 06-August-15			Bond Future	126.73	126.7509	126.7278	126.7509	0.00
21/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1718	2	2	2	0.00
21/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1728	2	2	2	0.00
21/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1738	2	2	2	0.00
21/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 07-May-15			Bond Future	9.51	83.7721	83.8543	83.7721	6,576.00
21/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1815	2	2	2	0.00
21/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1671	2	2	2	0.00
21/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1743	2	2	2	0.00
21/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 06-August-15			Bond Future	9.60	85.1010	85.1840	85.1010	0.00
21/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	5	0	0	0	0.00
21/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	78	0	0	0	0.00
21/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	69	0	0	0	0.00
21/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 05-November-15			Bond Future	9.68	82.7128	82.7964	82.7128	0.00
21/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5137	5	5	5	0.00
21/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5058	5	5	5	0.00
21/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5216	5	5	5	0.00
21/04/2015	GOVI On 07-May-15			GOVI	489.37	489.3640	489.3720	489.3640	497.00
21/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	393820	39	39	39	0.00
21/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	393720	39	39	39	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
21/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	393620	39	39	39	0.00
21/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 06-August-15			GOVI	497.05	497.0400	497.0450	497.0400	29.00
21/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	29550	3	3	3	0.00
21/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	29650	3	3	3	0.00
21/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	29450	3	3	3	0.00
21/04/2015	GOVI On 05-November-15			GOVI	505.30	505.2940	505.2950	505.2940	0.00
21/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	247050	25	25	25	0.00
21/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	246950	25	25	25	0.00
21/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	247150	25	25	25	0.00
21/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/04/2015	IGOV On 07-May-15			Index Future	229.71	229.5040	229.7050	229.5040	996.00
21/04/2015	IGOV On 06-August-15			Index Future	233.33	233.1230	233.3250	233.1230	98.00
21/04/2015	IGOV On 05-November-15			Index Future	237.22	237.0130	237.2160	237.0130	0.00
21/04/2015	ILBI On 07-May-15			Index Future	621.98	621.4590	621.9810	621.4590	0.00
21/04/2015	ILBI On 06-August-15			Index Future	632.03	631.5060	632.0330	631.5060	159.00
21/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/04/2015	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
21/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	0.00
21/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.7800	93.7700	93.7800	5,000.00
21/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.27	93.7500	93.7300	93.7500	0.00
21/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.39	93.6300	93.6100	93.6300	0.00
21/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.43	93.5900	93.5700	93.5900	0.00
21/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4500	93.4300	93.4500	0.00
21/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.3100	93.2700	93.3100	0.00
21/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.1000	93.0500	93.1000	0.00
21/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.9100	92.8400	92.9100	0.00
21/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.7500	92.6700	92.7500	0.00
21/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.6200	92.5300	92.6200	0.00
21/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4900	92.4000	92.4900	0.00
21/04/2015	R023 On 07-May-15			Bond Future	7.75	101.6158	101.5324	101.6158	14,264.00
21/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	2274	2	2	2	0.00
21/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	2326	2	2	2	0.00
21/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2379	2	2	2	0.00
21/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	37	0	0	0	0.00
21/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	40	0	0	0	0.00
21/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	34	0	0	0	0.00
21/04/2015	R023 On 06-August-15			Bond Future	7.81	103.2278	103.1423	103.2278	0.00
21/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	2951	3	3	3	0.00
21/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6827	7	7	7	0.00
21/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	2992	3	3	3	0.00
21/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3033	3	3	3	0.00
21/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	561	1	1	1	0.00
21/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	535	1	1	1	0.00
21/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	548	1	1	1	0.00
21/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	47	0	0	0	911.00
21/04/2015	R186 On 07-May-15			Bond Future	7.96	123.0663	123.0722	123.0663	37,256.00
21/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	2548	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
21/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	9	0	0	0	0.00
21/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	3	0	0	0	0.00
21/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	28	0	0	0	0.00
21/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	16	0	0	0	0.00
21/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	346	0	0	0	0.00
21/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	1041	1	1	1	0.00
21/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	2478	2	2	2	0.00
21/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	1291	1	1	1	0.00
21/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1571	2	2	2	0.00
21/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	2619	3	3	3	0.00
21/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	5778	6	6	6	0.00
21/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	158	0	0	0	0.00
21/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	4889	5	5	5	4,229.00
21/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	147	0	0	0	0.00
21/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1730	2	2	2	300.00
21/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	4451	4	4	4	4,229.00
21/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	727	1	1	1	4,229.00
21/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	170	0	0	0	0.00
21/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	558	1	1	1	4,229.00
21/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	420	0	0	0	4,229.00
21/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	4021	4	4	4	4,229.00
21/04/2015	R186 On 06-August-15			Bond Future	8.02	119.7217	119.7269	119.7217	2,110.00
21/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2102	2	2	2	0.00
21/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1265	1	1	1	1,000.00
21/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	2143	2	2	2	0.00
21/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	2184	2	2	2	0.00
21/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	7262	7	7	7	0.00
21/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2358	2	2	2	0.00
21/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3532	4	4	4	0.00
21/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2274	2	2	2	0.00
21/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	295	0	0	0	5,350.00
21/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2316	2	2	2	0.00
21/04/2015	R186 On 05-November-15			Bond Future	8.07	121.6911	121.6955	121.6911	0.00
21/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	3758	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
21/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	3851	4	4	4	0.00
21/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	3804	4	4	4	0.00
21/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	7926	8	8	8	0.00
21/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2330	2	2	2	0.00
21/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	685	1	1	1	2,600.00
21/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2363	2	2	2	0.00
21/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2297	2	2	2	0.00
21/04/2015	R186 On 04-February-16			Bond Future	8.10	118.5185	118.5217	118.5185	5,512.00
21/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1623	2	2	2	0.00
21/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1598	2	2	2	0.00
21/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1574	2	2	2	0.00
21/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	6516	7	7	7	0.00
21/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	6457	6	6	6	0.00
21/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	6576	7	7	7	0.00
21/04/2015	R197 On 07-May-15			Bond Future	291.89	291.9438	291.8891	291.9438	1,046.00
21/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2121	2	2	2	0.00
21/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2111	2	2	2	0.00
21/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2101	2	2	2	0.00
21/04/2015	R197 On 06-August-15			Bond Future	290.49	290.5515	290.4934	290.5515	0.00
21/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2483	3	2	3	0.00
21/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2493	3	2	3	0.00
21/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2503	3	3	3	0.00
21/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R202 On 07-May-15			Bond Future	241.92	241.9675	241.9226	241.9675	53,342.00
21/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3413	3	3	3	0.00
21/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3433	3	3	3	0.00
21/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3423	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
21/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R202 On 06-August-15			Bond Future	242.57	242.6136	242.5664	242.6136	120.00
21/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2566	3	3	3	0.00
21/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2576	3	3	3	0.00
21/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2556	3	3	3	0.00
21/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R203 On 07-May-15			Bond Future	7.06	103.7903	103.8037	103.7903	7,691.00
21/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	436	0	0	0	0.00
21/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	471	0	0	0	0.00
21/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	454	0	0	0	0.00
21/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1658	2	2	2	0.00
21/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	54	0	0	0	0.00
21/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
21/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	58	0	0	0	0.00
21/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	50	0	0	0	0.00
21/04/2015	R203 On 06-August-15			Bond Future	7.15	105.4368	105.4497	105.4368	252.00
21/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1406	1	1	1	0.00
21/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	160	0	0	0	0.00
21/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	169	0	0	0	0.00
21/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	164	0	0	0	0.00
21/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	949	1	1	1	0.00
21/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	84	0	0	0	5,000.00
21/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	964	1	1	1	0.00
21/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	935	1	1	1	0.00
21/04/2015	R203 On 05-November-15			Bond Future	7.21	103.0042	103.0165	103.0042	0.00
21/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	31	0	0	0	0.00
21/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	32	0	0	0	0.00
21/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	33	0	0	0	0.00
21/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	2149	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
21/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	2132	2	2	2	0.00
21/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	2166	2	2	2	0.00
21/04/2015	R204 On 07-May-15			Bond Future	7.30	105.2810	105.3003	105.2810	12,510.00
21/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	687	1	1	1	0.00
21/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	713	1	1	1	0.00
21/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	738	1	1	1	0.00
21/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	83	0	0	0	0.00
21/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	77	0	0	0	0.00
21/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	71	0	0	0	0.00
21/04/2015	R204 On 06-August-15			Bond Future	7.38	102.9155	102.9344	102.9155	321.00
21/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3038	3	3	3	0.00
21/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1384	1	1	1	0.00
21/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1427	1	1	1	0.00
21/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1405	1	1	1	0.00
21/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	46	0	0	0	699.00
21/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	319	0	0	0	0.00
21/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	327	0	0	0	0.00
21/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	311	0	0	0	0.00
21/04/2015	R204 On 05-November-15			Bond Future	7.44	104.6083	104.6268	104.6083	0.00
21/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	71	0	0	0	0.00
21/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	73	0	0	0	0.00
21/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	69	0	0	0	0.00
21/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3391	3	3	3	0.00
21/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3417	3	3	3	0.00
21/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3444	3	3	3	0.00
21/04/2015	R207 On 07-May-15			Bond Future	7.45	101.6175	101.5622	101.6175	40,822.00
21/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3052	3	3	3	0.00
21/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1145	1	1	1	66.00
21/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3015	3	3	3	0.00
21/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3089	3	3	3	0.00
21/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R207 On 07-May-15	7.73	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
21/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R207 On 06-August-15			Bond Future	7.52	99.5872	99.5303	99.5872	121.00
21/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1389	1	1	1	0.00
21/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1436	1	1	1	0.00
21/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1413	1	1	1	0.00
21/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	815	1	1	1	70.00
21/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	595	1	1	1	0.00
21/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	570	1	1	1	0.00
21/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	1049	1	1	1	0.00
21/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	582	1	1	1	0.00
21/04/2015	R207 On 05-November-15			Bond Future	7.57	101.2256	101.1670	101.2256	0.00
21/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1553	2	2	2	0.00
21/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1594	2	2	2	0.00
21/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1573	2	2	2	0.00
21/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	989	1	1	1	53.00
21/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	973	1	1	1	0.00
21/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	959	1	1	1	0.00
21/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	945	1	1	1	0.00
21/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1495	1	1	1	0.00
21/04/2015	R207 On 04-February-16			Bond Future	7.61	99.3523	99.2916	99.3523	0.00
21/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	908	1	1	1	43.00
21/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1227	1	1	1	0.00
21/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1259	1	1	1	0.00
21/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1243	1	1	1	0.00
21/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1604	2	2	2	0.00
21/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1586	2	2	2	0.00
21/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1621	2	2	2	0.00
21/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2040	2	2	2	0.00
21/04/2015	R208 On 07-May-15			Bond Future	7.54	97.1354	97.0463	97.1354	56,504.00
21/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2032	2	2	2	0.00
21/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2118	2	2	2	0.00
21/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2075	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
21/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	14	0	0	0	0.00
21/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	13	0	0	0	0.00
21/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	16	0	0	0	0.00
21/04/2015	R208 On 06-August-15			Bond Future	7.61	98.6764	98.5851	98.6764	0.00
21/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2187	2	2	2	0.00
21/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2155	2	2	2	0.00
21/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5326	5	5	5	0.00
21/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2218	2	2	2	0.00
21/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	478	0	0	0	0.00
21/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	467	0	0	0	0.00
21/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	36	0	0	0	198.00
21/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	490	0	0	0	0.00
21/04/2015	R208 On 05-November-15			Bond Future	7.66	96.8990	96.8056	96.8990	0.00
21/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3808	4	4	4	0.00
21/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1692	2	2	2	0.00
21/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1715	2	2	2	0.00
21/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1669	2	2	2	0.00
21/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	387	0	0	0	2,200.00
21/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1294	1	1	1	0.00
21/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1275	1	1	1	0.00
21/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1313	1	1	1	0.00
21/04/2015	R209 On 07-May-15			Bond Future	8.53	78.5936	78.6791	78.5936	24,830.00
21/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3720	4	4	4	0.00
21/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	257	0	0	0	0.00
21/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3791	4	4	4	0.00
21/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3650	4	4	4	0.00
21/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	50	0	0	0	0.00
21/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	10862	11	11	11	0.00
21/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	2104	2	2	2	700.00
21/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	47	0	0	0	0.00
21/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	54	0	0	0	0.00
21/04/2015	R209 On 06-August-15			Bond Future	8.58	79.8404	79.9267	79.8404	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
21/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	9607	10	10	10	0.00
21/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	4229	4	4	4	0.00
21/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	4282	4	4	4	0.00
21/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	4335	4	4	4	0.00
21/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	1042	1	1	1	0.00
21/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	106	0	0	0	2,914.00
21/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	1021	1	1	1	0.00
21/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	1064	1	1	1	0.00
21/04/2015	R209 On 05-November-15			Bond Future	8.62	78.0052	78.0924	78.0052	0.00
21/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1199	1	1	1	0.00
21/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1243	1	1	1	0.00
21/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1220	1	1	1	0.00
21/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6362	6	6	6	0.00
21/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6298	6	6	6	0.00
21/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6427	6	6	6	0.00
21/04/2015	R210 On 07-May-15			Bond Future	178.19	178.2277	178.1947	178.2277	833.00
21/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1195	1	1	1	0.00
21/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1205	1	1	1	0.00
21/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1185	1	1	1	0.00
21/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R210 On 06-August-15			Bond Future	181.03	181.0702	181.0350	181.0702	18.00
21/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	2045	2	2	2	0.00
21/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	2025	2	2	2	0.00
21/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	2035	2	2	2	0.00
21/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R211 On 07-May-15			Bond Future	131.63	131.3137	131.6283	131.3137	1,120.00
21/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	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
21/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	3372	4	3	4	0.00
21/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	3382	4	3	4	0.00
21/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	3362	4	3	4	0.00
21/04/2015	R211 On 06-August-15			Bond Future	132.11	131.7906	132.1091	131.7906	0.00
21/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2891	3	3	3	0.00
21/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2881	3	3	3	0.00
21/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2901	3	3	3	0.00
21/04/2015	R212 On 07-May-15			Bond Future	139.31	138.7322	139.3068	138.7322	1,145.00
21/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	1683	2	2	2	0.00
21/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	1703	2	2	2	0.00
21/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	1693	2	2	2	0.00
21/04/2015	R212 On 06-August-15			Bond Future	139.75	139.1695	139.7522	139.1695	7.00
21/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1238	2	1	2	0.00
21/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1248	2	1	2	0.00
21/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1258	2	1	2	0.00
21/04/2015	R213 On 07-May-15			Bond Future	8.42	89.0685	89.0736	89.0685	16,799.00
21/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	2598	3	3	3	0.00
21/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2665	3	3	3	0.00
21/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2731	3	3	3	0.00
21/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	130	0	0	0	0.00
21/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	121	0	0	0	0.00
21/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	139	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
21/04/2015	R213 On 06-August-15			Bond Future	8.48	90.4815	90.4860	90.4815	2,973.00
21/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2292	2	2	2	0.00
21/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2332	2	2	2	0.00
21/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2252	2	2	2	0.00
21/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2126	2	2	2	0.00
21/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2089	2	2	2	0.00
21/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2164	2	2	2	0.00
21/04/2015	R213 On 05-November-15			Bond Future	8.53	88.4247	88.4288	88.4247	0.00
21/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	829	1	1	1	0.00
21/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	862	1	1	1	0.00
21/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	845	1	1	1	0.00
21/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7187	7	7	7	0.00
21/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	7051	7	7	7	0.00
21/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7119	7	7	7	0.00
21/04/2015	R214 On 07-May-15			Bond Future	8.57	79.8387	79.8864	79.8387	15,271.00
21/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	4723	5	5	5	0.00
21/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	4798	5	5	5	0.00
21/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4648	5	5	5	0.00
21/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	26	0	0	0	0.00
21/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	24	0	0	0	0.00
21/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	28	0	0	0	0.00
21/04/2015	R214 On 06-August-15			Bond Future	8.62	81.1052	81.1531	81.1052	6,842.00
21/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	3020	3	3	3	0.00
21/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	3066	3	3	3	0.00
21/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	3113	3	3	3	0.00
21/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	2026	2	2	2	0.00
21/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1990	2	2	2	0.00
21/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1955	2	2	2	0.00
21/04/2015	R214 On 05-November-15			Bond Future	8.66	79.1475	79.1957	79.1475	0.00
21/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1236	1	1	1	0.00
21/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1213	1	1	1	0.00
21/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1191	1	1	1	0.00
21/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	7176	7	7	7	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
21/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	7104	7	7	7	0.00
21/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	7032	7	7	7	0.00
21/04/2015	R214 On 04-February-16			Bond Future	8.70	80.5309	80.5790	80.5309	4,320.00
21/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1685	2	2	2	0.00
21/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1710	2	2	2	0.00
21/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1660	2	2	2	0.00
21/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	7818	8	8	8	0.00
21/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	7886	8	8	8	0.00
21/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	7956	8	8	8	0.00
21/04/2015	R248 On 07-May-15			Bond Future	8.63	103.0025	103.0643	103.0025	34,224.00
21/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	6479	6	6	6	0.00
21/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	6577	7	7	7	0.00
21/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	6381	6	6	6	0.00
21/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 06-August-15			Bond Future	8.68	104.6366	104.6985	104.6366	1,995.00
21/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	677	1	1	1	0.00
21/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	891	1	1	1	0.00
21/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	784	1	1	1	0.00
21/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 05-November-15			Bond Future	8.72	101.9266	101.9889	101.9266	0.00
21/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	8462	9	8	9	0.00
21/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	8338	8	8	8	0.00
21/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	8215	8	8	8	0.00