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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2015	2025 On 07-May-15			Bond Future	120.52	120.5395	120.5172	120.5395	16.00
17/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	473	0	473	0	0.00
17/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	493	0	493	0	0.00
17/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	483	0	483	0	0.00
17/04/2015	2025 On 06-August-15			Bond Future	121.28	121.3004	121.2763	121.3004	0.00
17/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	286	0	286	0	0.00
17/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	266	0	266	0	0.00
17/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	276	0	276	0	0.00
17/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 07-May-15			Bond Future	8.27	100.8233	8.2739	100.8233	7,016.00
17/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	3757	5	3757	5	0.00
17/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	3914	5	3914	5	0.00
17/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	3836	5	3836	5	0.00
17/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 06-August-15			Bond Future	8.33	98.4177	8.3334	98.4177	0.00
17/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	5012	4	5012	4	0.00
17/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	4838	4	4838	4	0.00
17/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	4925	4	4925	4	0.00
17/04/2015	2032 On 07-May-15			Bond Future	8.38	100.7245	8.3831	100.7245	126.00
17/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	942	2	942	2	0.00
17/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	1117	2	1117	2	0.00
17/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	1029	2	1029	2	0.00
17/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 07-May-15	8.51	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
17/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 06-August-15			Bond Future	8.44	102.3256	8.4396	102.3256	0.00
17/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	613	2	613	2	0.00
17/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	526	2	526	2	0.00
17/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	439	1	439	1	0.00
17/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 05-November-15			Bond Future	8.49	99.8536	8.4865	99.8536	0.00
17/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	4335	3	4335	3	0.00
17/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	4427	3	4427	3	0.00
17/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	4243	3	4243	3	0.00
17/04/2015	2037 On 07-May-15			Bond Future	8.49	103.5598	8.4932	103.5598	32,001.00
17/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	4711	6	4711	6	0.00
17/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	4894	6	4894	6	0.00
17/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	4802	6	4802	6	0.00
17/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 06-August-15			Bond Future	8.55	100.9472	8.5500	100.9472	1,954.00
17/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	1915	3	1915	3	0.00
17/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	1821	3	1821	3	0.00
17/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	2009	3	2009	3	0.00
17/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 05-November-15			Bond Future	8.59	102.6092	8.5937	102.6092	0.00
17/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	5976	5	5976	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
17/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	6081	5	6081	5	0.00
17/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	5871	5	5871	5	0.00
17/04/2015	2038 On 07-May-15			Bond Future	129.46	129.4806	129.4571	129.4806	2,657.00
17/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	2467	2	2467	2	0.00
17/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	2447	2	2447	2	0.00
17/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	2457	2	2457	2	0.00
17/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2038 On 06-August-15			Bond Future	130.21	130.2387	130.2131	130.2387	33.00
17/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	2223	2	2223	2	0.00
17/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	2203	2	2203	2	0.00
17/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	2213	2	2213	2	0.00
17/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 07-May-15			Bond Future	8.55	105.8333	8.5526	105.8333	9,526.00
17/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	4657	6	4657	6	0.00
17/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	4557	6	4557	6	0.00
17/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	4757	6	4757	6	0.00
17/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 06-August-15			Bond Future	8.61	103.1316	8.6066	103.1316	0.00
17/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	1410	3	1410	3	0.00
17/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	1619	3	1619	3	0.00
17/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	1515	3	1515	3	0.00
17/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 05-November-15			Bond Future	8.65	104.8295	8.6483	104.8295	0.00
17/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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17/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	4375	3	4375	3	0.00
17/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	4261	3	4261	3	0.00
17/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	4489	3	4489	3	0.00
17/04/2015	2046 On 07-May-15			Bond Future	130.11	129.8434	130.1115	129.8434	5,889.00
17/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3122	3	3122	3	0.00
17/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3102	3	3102	3	0.00
17/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3112	3	3112	3	0.00
17/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2046 On 06-August-15			Bond Future	132.19	131.9182	132.1888	131.9182	0.00
17/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3199	3	3199	3	0.00
17/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3179	3	3179	3	0.00
17/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3189	3	3189	3	0.00
17/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2050 On 07-May-15			Bond Future	139.84	139.5189	139.8381	139.5189	2,753.00
17/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	4828	5	4828	5	0.00
17/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	4848	5	4848	5	0.00
17/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	4838	5	4838	5	0.00
17/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2050 On 06-August-15			Bond Future	140.61	140.2896	140.6121	140.2896	0.00
17/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	3612	3	3612	3	0.00
17/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	3622	3	3622	3	0.00
17/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	3602	3	3602	3	0.00
17/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	AL12 On 07-May-15			Index Future	553.86	560.2500	553.8620	560.2500	0.00
17/04/2015	AL37 On 07-May-15			Index Future	456.57	458.3060	456.5720	458.3060	122.00
17/04/2015	AL37 On 06-August-15			Index Future	463.75	465.5130	463.7450	465.5130	0.00
17/04/2015	AL7T On 07-May-15			Index Future	543.29	546.8840	543.2930	546.8840	3.00
17/04/2015	AL7T On 06-August-15			Index Future	551.83	555.4830	551.8280	555.4830	0.00
17/04/2015	ALBI On 07-May-15			Index Future	496.04	499.7000	496.0360	499.7000	573.00
17/04/2015	ALBI On 06-August-15			Index Future	503.83	507.5580	503.8280	507.5580	10.00
17/04/2015	ALBI On 05-November-15			Index Future	512.20	515.9930	512.2020	515.9930	0.00
17/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/04/2015	EL28 On 07-May-15			Bond Future	125.06	124.8069	125.0613	124.8069	0.00
17/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	51	0	51	0	0.00
17/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	61	0	61	0	0.00
17/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	71	0	71	0	0.00
17/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	EL28 On 06-August-15			Bond Future	127.06	126.8012	127.0579	126.8012	0.00
17/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2048	2	2048	2	0.00
17/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2058	2	2058	2	0.00
17/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2068	2	2068	2	0.00
17/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 07-May-15			Bond Future	9.42	85.5480	9.4238	85.5480	6,576.00
17/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2480	4	2480	4	0.00
17/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2336	3	2336	3	0.00
17/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2408	3	2408	3	0.00
17/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 06-August-15			Bond Future	9.51	86.9078	9.5076	86.9078	0.00
17/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	683	2	683	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
17/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	609	2	609	2	0.00
17/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	756	2	756	2	0.00
17/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 05-November-15			Bond Future	9.58	84.5499	9.5833	84.5499	0.00
17/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4447	3	4447	3	0.00
17/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4367	3	4367	3	0.00
17/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4526	3	4526	3	0.00
17/04/2015	GOVI On 07-May-15			GOVI	492.22	495.7150	492.2200	495.7150	497.00
17/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	422300	46	422300	46	0.00
17/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	422200	46	422200	46	0.00
17/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	422100	46	422100	46	0.00
17/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/04/2015	GOVI On 06-August-15			GOVI	499.95	503.5100	499.9530	503.5100	29.00
17/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	4	0	4	0.00
17/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	4	0	4	0.00
17/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	4	0	4	0.00
17/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	470	0	470	0	0.00
17/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	570	0	570	0	0.00
17/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	370	0	370	0	0.00
17/04/2015	GOVI On 05-November-15			GOVI	508.26	511.8790	508.2620	511.8790	0.00
17/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	217380	18	217380	18	0.00
17/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	217280	18	217280	18	0.00
17/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	217480	18	217480	18	0.00
17/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
17/04/2015	IGOV On 07-May-15			Index Future	229.23	228.9970	229.2310	228.9970	996.00
17/04/2015	IGOV On 06-August-15			Index Future	232.85	232.6170	232.8520	232.6170	98.00
17/04/2015	IGOV On 05-November-15			Index Future	236.74	236.5020	236.7400	236.5020	0.00
17/04/2015	ILBI On 07-May-15			Index Future	620.49	619.8620	620.4890	619.8620	0.00
17/04/2015	ILBI On 06-August-15			Index Future	630.53	629.8920	630.5270	629.8920	159.00
17/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
17/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	5,000.00
17/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
17/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
17/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00
17/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
17/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	0.00
17/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
17/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
17/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
17/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
17/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
17/04/2015	R023 On 07-May-15			Bond Future	7.66	102.6065	7.6634	102.6065	15,264.00
17/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	2755	3	2755	3	0.00
17/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	2809	3	2809	3	0.00
17/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2863	3	2863	3	0.00
17/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	30	0	30	0	0.00
17/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	33	0	33	0	0.00
17/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	28	0	28	0	0.00
17/04/2015	R023 On 06-August-15			Bond Future	7.72	104.2375	7.7192	104.2375	0.00
17/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	3356	4	3356	4	0.00
17/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	7317	8	7317	8	0.00
17/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3399	4	3399	4	0.00
17/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3442	4	3442	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
17/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	467	0	467	0	0.00
17/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	444	0	444	0	0.00
17/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	455	0	455	0	0.00
17/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	37	0	37	0	911.00
17/04/2015	R186 On 07-May-15			Bond Future	7.87	124.6856	7.8734	124.6856	37,200.00
17/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	3268	4	3268	4	0.00
17/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	45	0	45	0	0.00
17/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	17	0	17	0	0.00
17/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	104	0	104	0	0.00
17/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	69	0	69	0	0.00
17/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	692	1	692	1	0.00
17/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	1608	2	1608	2	0.00
17/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	3195	4	3195	4	0.00
17/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	1902	3	1902	3	0.00
17/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	2219	3	2219	3	0.00
17/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	3342	4	3342	4	0.00
17/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	5035	4	5035	4	0.00
17/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	121	0	121	0	0.00
17/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	4167	3	4167	3	4,229.00
17/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	113	0	113	0	0.00
17/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1319	1	1319	1	300.00
17/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	3747	3	3747	3	4,229.00
17/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	537	0	537	0	4,229.00
17/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	130	0	130	0	0.00
17/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	412	0	412	0	4,229.00
17/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	311	0	311	0	4,229.00
17/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	3340	3	3340	3	4,229.00
17/04/2015	R186 On 06-August-15			Bond Future	7.93	121.3706	7.9279	121.3706	1,190.00
17/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2543	3	2543	3	0.00
17/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1595	2	1595	2	1,000.00
17/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	2589	3	2589	3	0.00
17/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	2634	3	2634	3	0.00
17/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	7979	9	7979	9	0.00
17/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2027	2	2027	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
17/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3090	3	3090	3	0.00
17/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1953	2	1953	2	0.00
17/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	240	0	240	0	5,350.00
17/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1990	2	1990	2	0.00
17/04/2015	R186 On 05-November-15			Bond Future	7.97	123.3682	7.9698	123.3682	0.00
17/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	4263	5	4263	5	0.00
17/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4363	5	4363	5	0.00
17/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	4313	5	4313	5	0.00
17/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	8613	9	8613	9	0.00
17/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2052	2	2052	2	0.00
17/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	585	0	585	0	2,600.00
17/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2082	2	2082	2	0.00
17/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2022	2	2022	2	0.00
17/04/2015	R186 On 04-February-16			Bond Future	8.00	120.2237	8.0017	120.2237	5,512.00
17/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1902	2	1902	2	0.00
17/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1875	2	1875	2	0.00
17/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1848	2	1848	2	0.00
17/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5992	5	5992	5	0.00
17/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5935	5	5935	5	0.00
17/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	6049	5	6049	5	0.00
17/04/2015	R197 On 07-May-15			Bond Future	291.79	291.0219	291.7922	291.0219	1,046.00
17/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2218	3	2218	3	0.00
17/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2208	3	2208	3	0.00
17/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2198	3	2198	3	0.00
17/04/2015	R197 On 06-August-15			Bond Future	290.40	289.6234	290.4023	289.6234	0.00
17/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2392	2	2392	2	0.00
17/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2402	2	2402	2	0.00
17/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2412	2	2412	2	0.00
17/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R197 On 06-August-15	287.99	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
17/04/2015	R202 On 07-May-15			Bond Future	241.67	241.7104	241.6659	241.7104	53,330.00
17/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3156	3	3156	3	0.00
17/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3176	3	3176	3	0.00
17/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3166	3	3166	3	0.00
17/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R202 On 06-August-15			Bond Future	242.31	242.3595	242.3116	242.3595	120.00
17/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2312	2	2312	2	0.00
17/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2322	2	2322	2	0.00
17/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2302	2	2302	2	0.00
17/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R203 On 07-May-15			Bond Future	6.98	104.2081	6.9794	104.2081	7,710.00
17/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	603	1	603	1	0.00
17/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	640	1	640	1	0.00
17/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	621	1	621	1	0.00
17/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1842	2	1842	2	0.00
17/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	37	0	37	0	0.00
17/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
17/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	40	0	40	0	0.00
17/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	34	0	34	0	0.00
17/04/2015	R203 On 06-August-15			Bond Future	7.06	105.8646	7.0551	105.8646	0.00
17/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1577	2	1577	2	0.00
17/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	218	0	218	0	0.00
17/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	230	0	230	0	0.00
17/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	224	0	224	0	0.00
17/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	819	1	819	1	0.00
17/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	66	0	66	0	5,000.00
17/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	832	1	832	1	0.00
17/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	806	1	806	1	0.00
17/04/2015	R203 On 05-November-15			Bond Future	7.10	103.4397	7.1005	103.4397	0.00
17/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	45	0	45	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
17/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	47	0	47	0	0.00
17/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	48	0	48	0	0.00
17/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1970	2	1970	2	0.00
17/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1954	2	1954	2	0.00
17/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1986	2	1986	2	0.00
17/04/2015	R204 On 07-May-15			Bond Future	7.21	105.8734	7.2139	105.8734	12,510.00
17/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	932	1	932	1	0.00
17/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	959	1	959	1	0.00
17/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	986	1	986	1	0.00
17/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	59	0	59	0	0.00
17/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	55	0	55	0	0.00
17/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	51	0	51	0	0.00
17/04/2015	R204 On 06-August-15			Bond Future	7.29	103.5206	7.2881	103.5206	100.00
17/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3303	4	3303	4	0.00
17/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1599	2	1599	2	0.00
17/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1644	2	1644	2	0.00
17/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1622	2	1622	2	0.00
17/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	36	0	36	0	699.00
17/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	260	0	260	0	0.00
17/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	267	0	267	0	0.00
17/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	254	0	254	0	0.00
17/04/2015	R204 On 05-November-15			Bond Future	7.34	105.2243	7.3365	105.2243	0.00
17/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	97	0	97	0	0.00
17/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	100	0	100	0	0.00
17/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	94	0	94	0	0.00
17/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3137	3	3137	3	0.00
17/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3163	3	3163	3	0.00
17/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3189	3	3189	3	0.00
17/04/2015	R207 On 07-May-15			Bond Future	7.36	102.3015	7.3575	102.3015	40,843.00
17/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3399	4	3399	4	0.00
17/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1477	2	1477	2	66.00
17/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3362	4	3362	4	0.00
17/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3436	4	3436	4	0.00
17/04/2015	R207 On 07-May-15	8.25	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
17/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	41	0	41	0	0.00
17/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R207 On 06-August-15			Bond Future	7.43	100.2852	7.4272	100.2852	100.00
17/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1641	2	1641	2	0.00
17/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1691	2	1691	2	0.00
17/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1666	2	1666	2	0.00
17/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1008	1	1008	1	70.00
17/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	492	0	492	0	0.00
17/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	470	0	470	0	0.00
17/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	887	1	887	1	0.00
17/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	481	0	481	0	0.00
17/04/2015	R207 On 05-November-15			Bond Future	7.47	101.9359	7.4707	101.9359	0.00
17/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1783	2	1783	2	0.00
17/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1827	2	1827	2	0.00
17/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1805	2	1805	2	0.00
17/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1170	1	1170	1	53.00
17/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	841	1	841	1	0.00
17/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	828	1	828	1	0.00
17/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	815	1	815	1	0.00
17/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1313	1	1313	1	0.00
17/04/2015	R207 On 04-February-16			Bond Future	7.50	100.0740	7.4974	100.0740	0.00
17/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1066	1	1066	1	43.00
17/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1416	2	1416	2	0.00
17/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1450	2	1450	2	0.00
17/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1433	2	1433	2	0.00
17/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1424	1	1424	1	0.00
17/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1408	1	1408	1	0.00
17/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1440	1	1440	1	0.00
17/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1828	2	1828	2	0.00
17/04/2015	R208 On 07-May-15			Bond Future	7.45	97.9206	7.4543	97.9206	56,504.00
17/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2440	3	2440	3	0.00
17/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2527	3	2527	3	0.00
17/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2483	3	2483	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
17/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	12	0	12	0	0.00
17/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	11	0	11	0	0.00
17/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	13	0	13	0	0.00
17/04/2015	R208 On 06-August-15			Bond Future	7.51	99.4771	7.5133	99.4771	0.00
17/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2519	3	2519	3	0.00
17/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2486	3	2486	3	0.00
17/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5737	6	5737	6	0.00
17/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2553	3	2553	3	0.00
17/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	391	0	391	0	0.00
17/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	382	0	382	0	0.00
17/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	28	0	28	0	198.00
17/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	401	0	401	0	0.00
17/04/2015	R208 On 05-November-15			Bond Future	7.56	97.7137	7.5555	97.7137	0.00
17/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4174	5	4174	5	0.00
17/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1952	2	1952	2	0.00
17/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1977	2	1977	2	0.00
17/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1926	2	1926	2	0.00
17/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	325	0	325	0	2,200.00
17/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1126	1	1126	1	0.00
17/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1109	1	1109	1	0.00
17/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1143	1	1143	1	0.00
17/04/2015	R209 On 07-May-15			Bond Future	8.44	80.3890	8.4366	80.3890	21,843.00
17/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	4436	5	4436	5	0.00
17/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	539	1	539	1	0.00
17/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	4508	5	4508	5	0.00
17/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	4365	5	4365	5	0.00
17/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	44	0	44	0	0.00
17/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	10140	9	10140	9	0.00
17/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1664	1	1664	1	700.00
17/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	41	0	41	0	0.00
17/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	47	0	47	0	0.00
17/04/2015	R209 On 06-August-15			Bond Future	8.49	81.6669	8.4868	81.6669	0.00
17/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	10324	11	10324	11	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
17/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	4808	6	4808	6	0.00
17/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	4864	6	4864	6	0.00
17/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	4920	6	4920	6	0.00
17/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	889	1	889	1	0.00
17/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	87	0	87	0	2,914.00
17/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	870	1	870	1	0.00
17/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	908	1	908	1	0.00
17/04/2015	R209 On 05-November-15			Bond Future	8.53	79.8623	8.5283	79.8623	0.00
17/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1440	2	1440	2	0.00
17/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1490	2	1490	2	0.00
17/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1465	2	1465	2	0.00
17/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	5858	5	5858	5	0.00
17/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	5796	5	5796	5	0.00
17/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	5919	5	5919	5	0.00
17/04/2015	R210 On 07-May-15			Bond Future	178.66	178.2941	178.6575	178.2941	833.00
17/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	1658	1	1658	1	0.00
17/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1668	1	1668	1	0.00
17/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	1648	1	1648	1	0.00
17/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R210 On 06-August-15			Bond Future	181.51	181.1429	181.5097	181.1429	0.00
17/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	2520	2	2520	2	0.00
17/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	2500	2	2500	2	0.00
17/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	2510	2	2510	2	0.00
17/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 07-May-15			Bond Future	131.34	131.3650	131.3394	131.3650	1,120.00
17/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	3661	4	3661	4	0.00
17/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	3671	4	3671	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
17/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	3651	4	3651	4	0.00
17/04/2015	R211 On 06-August-15			Bond Future	131.82	131.8467	131.8190	131.8467	0.00
17/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3181	3	3181	3	0.00
17/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3171	3	3171	3	0.00
17/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3191	3	3191	3	0.00
17/04/2015	R212 On 07-May-15			Bond Future	138.76	138.7842	138.7582	138.7842	1,145.00
17/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2232	2	2232	2	0.00
17/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2252	2	2252	2	0.00
17/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2242	2	2242	2	0.00
17/04/2015	R212 On 06-August-15			Bond Future	139.20	139.2264	139.1984	139.2264	0.00
17/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1792	2	1792	2	0.00
17/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1802	2	1802	2	0.00
17/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1812	2	1812	2	0.00
17/04/2015	R213 On 07-May-15			Bond Future	8.33	90.6660	8.3275	90.6660	16,799.00
17/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	3314	4	3314	4	0.00
17/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	3383	4	3383	4	0.00
17/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	3452	4	3452	4	0.00
17/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	100	0	100	0	0.00
17/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	94	0	94	0	0.00
17/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	107	0	107	0	0.00
17/04/2015	R213 On 06-August-15			Bond Future	8.38	92.1072	8.3812	92.1072	0.00
17/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2753	3	2753	3	0.00
17/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2797	3	2797	3	0.00
17/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2709	3	2709	3	0.00
17/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1825	1	1825	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
17/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1792	1	1792	1	0.00
17/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1859	2	1859	2	0.00
17/04/2015	R213 On 05-November-15			Bond Future	8.43	90.0780	8.4276	90.0780	0.00
17/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1027	1	1027	1	0.00
17/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1066	1	1066	1	0.00
17/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1046	1	1046	1	0.00
17/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	6609	6	6609	6	0.00
17/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	6479	6	6479	6	0.00
17/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	6544	6	6544	6	0.00
17/04/2015	R214 On 07-May-15			Bond Future	8.48	81.7941	8.4761	81.7941	15,271.00
17/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	5531	7	5531	7	0.00
17/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	5606	7	5606	7	0.00
17/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	5456	7	5456	7	0.00
17/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	23	0	23	0	0.00
17/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	22	0	22	0	0.00
17/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	25	0	25	0	0.00
17/04/2015	R214 On 06-August-15			Bond Future	8.52	83.0942	8.5238	83.0942	7,892.00
17/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	3563	4	3563	4	0.00
17/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	3613	4	3613	4	0.00
17/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	3665	4	3665	4	0.00
17/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1743	1	1743	1	0.00
17/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1711	1	1711	1	0.00
17/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1680	1	1680	1	0.00
17/04/2015	R214 On 05-November-15			Bond Future	8.57	81.1698	8.5650	81.1698	0.00
17/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1500	2	1500	2	0.00
17/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1474	2	1474	2	0.00
17/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1449	2	1449	2	0.00
17/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	6593	6	6593	6	0.00
17/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	6524	6	6524	6	0.00
17/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	6456	6	6456	6	0.00
17/04/2015	R214 On 04-February-16			Bond Future	8.60	82.5878	8.6013	82.5878	4,320.00
17/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1972	2	1972	2	0.00
17/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2000	2	2000	2	0.00
17/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1944	2	1944	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
17/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	7252	7	7252	7	0.00
17/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	7318	7	7318	7	0.00
17/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	7384	7	7384	7	0.00
17/04/2015	R248 On 07-May-15			Bond Future	8.53	105.5300	8.5263	105.5300	34,224.00
17/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	7583	9	7583	9	0.00
17/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	7681	9	7681	9	0.00
17/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	7485	9	7485	9	0.00
17/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 06-August-15			Bond Future	8.58	107.2075	8.5750	107.2075	745.00
17/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	1800	3	1800	3	0.00
17/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	2015	3	2015	3	0.00
17/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	1908	3	1908	3	0.00
17/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 05-November-15			Bond Future	8.62	104.5406	8.6174	104.5406	0.00
17/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	7318	6	7318	6	0.00
17/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	7194	6	7194	6	0.00
17/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	7071	6	7071	6	0.00