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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
30/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	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
30/04/2015	2025 On 07-May-15			Bond Future	121.22	121.2059	121.2150	121.2059	16.00
30/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	225	0	225	0	0.00
30/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	205	0	205	0	0.00
30/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	215	0	215	0	0.00
30/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 06-August-15			Bond Future	121.97	121.9639	121.9720	121.9639	16.00
30/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	982	1	982	1	0.00
30/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	962	1	962	1	0.00
30/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	972	1	972	1	0.00
30/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 05-November-15			Bond Future	123.98	123.9722	123.9800	123.9722	0.00
30/04/2015	2025 On 05-November-15	123.01	Call	Bond Future	970	1	970	1	0.00
30/04/2015	2025 On 05-November-15	122.99	Call	Bond Future	990	1	990	1	0.00
30/04/2015	2025 On 05-November-15	123.00	Call	Bond Future	980	1	980	1	0.00
30/04/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 07-May-15			Bond Future	8.37	99.2354	8.3744	99.2354	5,520.00
30/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	3086	3	3086	3	0.00
30/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	3008	3	3008	3	0.00
30/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	2930	3	2930	3	0.00
30/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 06-August-15			Bond Future	8.44	96.7934	8.4385	96.7934	3,235.00
30/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	5864	6	5864	6	0.00
30/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	5690	6	5690	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	5777	6	5777	6	0.00
30/04/2015	2030 On 05-November-15			Bond Future	8.49	98.3807	8.4873	98.3807	0.00
30/04/2015	2030 On 05-November-15	8.51	Call	Bond Future	180	0	180	0	0.00
30/04/2015	2030 On 05-November-15	8.50	Call	Bond Future	101	0	101	0	0.00
30/04/2015	2030 On 05-November-15	8.49	Call	Bond Future	21	0	21	0	0.00
30/04/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2030 On 05-November-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 07-May-15			Bond Future	8.47	99.1079	8.4691	99.1079	123.00
30/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	270	0	270	0	0.00
30/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	358	0	358	0	0.00
30/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	183	0	183	0	0.00
30/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 06-August-15			Bond Future	8.53	100.6723	8.5295	100.6723	1,473.00
30/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	256	0	256	0	0.00
30/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	169	0	169	0	0.00
30/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	343	0	343	0	0.00
30/04/2015	2032 On 05-November-15			Bond Future	8.58	98.1666	8.5799	98.1666	0.00
30/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	5136	5	5136	5	0.00
30/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	5228	5	5228	5	0.00
30/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	5044	5	5044	5	0.00
30/04/2015	2032 On 04-February-16			Bond Future	8.62	99.8748	8.6232	99.8748	0.00
30/04/2015	2032 On 04-February-16	8.71	Call	Bond Future	727	1	727	1	0.00
30/04/2015	2032 On 04-February-16	8.69	Call	Bond Future	560	1	560	1	0.00
30/04/2015	2032 On 04-February-16	8.70	Call	Bond Future	644	1	644	1	0.00
30/04/2015	2032 On 04-February-16	8.69	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
30/04/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 07-May-15			Bond Future	8.57	101.7640	8.5741	101.7640	30,545.00
30/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	4102	4	4102	4	0.00
30/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	3919	4	3919	4	0.00
30/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	4011	4	4011	4	0.00
30/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 06-August-15			Bond Future	8.63	99.1114	8.6344	99.1114	3,410.00
30/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	1099	1	1099	1	0.00
30/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	1005	1	1005	1	0.00
30/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	1194	1	1194	1	0.00
30/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 05-November-15			Bond Future	8.68	100.7367	8.6811	100.7367	0.00
30/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	6812	7	6812	7	0.00
30/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	6917	7	6917	7	0.00
30/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	6707	7	6707	7	0.00
30/04/2015	2037 On 04-February-16			Bond Future	8.72	98.2318	8.7225	98.2318	0.00
30/04/2015	2037 On 04-February-16	8.74	Call	Bond Future	164	0	164	0	0.00
30/04/2015	2037 On 04-February-16	8.75	Call	Bond Future	258	0	258	0	0.00
30/04/2015	2037 On 04-February-16	8.76	Call	Bond Future	351	1	351	1	0.00
30/04/2015	2037 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 07-May-15			Bond Future	130.70	131.6391	130.7025	131.6391	3,303.00
30/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	3713	5	3713	5	0.00
30/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	3693	5	3693	5	0.00
30/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	3703	5	3703	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
30/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 06-August-15			Bond Future	131.46	132.4172	131.4643	132.4172	911.00
30/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	3474	4	3474	4	0.00
30/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	3454	4	3454	4	0.00
30/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	3464	4	3464	4	0.00
30/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2038 On 05-November-15			Bond Future	133.63	134.5976	133.6285	134.5976	0.00
30/04/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	1	0	1	0.00
30/04/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	1	0	1	0.00
30/04/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	1	0	1	0.00
30/04/2015	2038 On 05-November-15	134.00	Put	Bond Future	372	0	372	0	0.00
30/04/2015	2038 On 05-November-15	134.01	Put	Bond Future	382	0	382	0	0.00
30/04/2015	2038 On 05-November-15	133.99	Put	Bond Future	362	0	362	0	0.00
30/04/2015	2044 On 07-May-15			Bond Future	8.63	103.8512	8.6339	103.8512	9,524.00
30/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	3883	4	3883	4	0.00
30/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	3682	4	3682	4	0.00
30/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	3783	4	3783	4	0.00
30/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 06-August-15			Bond Future	8.69	101.1063	8.6913	101.1063	654.00
30/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	511	1	511	1	0.00
30/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	719	1	719	1	0.00
30/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	615	1	615	1	0.00
30/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 05-November-15			Bond Future	8.74	102.7644	8.7359	102.7644	0.00
30/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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30/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	5296	5	5296	5	0.00
30/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	5183	5	5183	5	0.00
30/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	5410	5	5410	5	0.00
30/04/2015	2044 On 04-February-16			Bond Future	8.78	100.1694	8.7756	100.1694	0.00
30/04/2015	2044 On 04-February-16	9.01	Call	Bond Future	2376	3	2376	3	0.00
30/04/2015	2044 On 04-February-16	8.99	Call	Bond Future	2177	2	2177	2	0.00
30/04/2015	2044 On 04-February-16	9.00	Call	Bond Future	2276	2	2276	2	0.00
30/04/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 07-May-15			Bond Future	132.01	131.9983	132.0090	131.9983	5,889.00
30/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	4999	5	4999	5	0.00
30/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	5009	5	5009	5	0.00
30/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	5019	5	5019	5	0.00
30/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 06-August-15			Bond Future	134.10	134.0925	134.1020	134.0925	6,022.00
30/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	5112	5	5112	5	0.00
30/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	5092	5	5092	5	0.00
30/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	5102	5	5102	5	0.00
30/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 05-November-15			Bond Future	134.92	134.9127	134.9220	134.9127	0.00
30/04/2015	2046 On 05-November-15	132.99	Call	Bond Future	1932	2	1932	2	0.00
30/04/2015	2046 On 05-November-15	133.00	Call	Bond Future	1922	2	1922	2	0.00
30/04/2015	2046 On 05-November-15	133.01	Call	Bond Future	1912	2	1912	2	0.00
30/04/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 07-May-15			Bond Future	143.16	142.7973	143.1632	142.7973	2,954.00
30/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	8173	8	8173	8	0.00

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30/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	8153	8	8153	8	0.00
30/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	8163	8	8163	8	0.00
30/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 06-August-15			Bond Future	143.97	143.6046	143.9748	143.6046	2,588.00
30/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	6975	7	6975	7	0.00
30/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	6985	7	6985	7	0.00
30/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	6965	7	6965	7	0.00
30/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 05-November-15			Bond Future	146.34	145.9689	146.3447	145.9689	0.00
30/04/2015	2050 On 05-November-15	145.00	Call	Bond Future	1345	1	1345	1	0.00
30/04/2015	2050 On 05-November-15	144.99	Call	Bond Future	1355	1	1355	1	0.00
30/04/2015	2050 On 05-November-15	145.01	Call	Bond Future	1335	1	1335	1	0.00
30/04/2015	2050 On 05-November-15	145.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 05-November-15	145.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	2050 On 05-November-15	144.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	AL12 On 07-May-15			Index Future	549.34	550.2440	549.3410	550.2440	0.00
30/04/2015	AL37 On 07-May-15			Index Future	455.48	455.8180	455.4750	455.8180	3.00
30/04/2015	AL37 On 06-August-15			Index Future	462.58	462.9360	462.5810	462.9360	122.00
30/04/2015	AL37 On 05-November-15			Index Future	470.24	470.6020	470.2390	470.6020	0.00
30/04/2015	AL7T On 07-May-15			Index Future	540.57	541.4280	540.5700	541.4280	0.00
30/04/2015	AL7T On 06-August-15			Index Future	549.01	549.8820	549.0050	549.8820	3.00
30/04/2015	AL7T On 05-November-15			Index Future	558.09	558.9880	558.0930	558.9880	0.00
30/04/2015	ALBI On 07-May-15			Index Future	493.52	494.1520	493.5180	494.1520	228.00
30/04/2015	ALBI On 06-August-15			Index Future	501.22	501.8680	501.2180	501.8680	286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2015	ALBI On 05-November-15			Index Future	509.52	510.1790	509.5160	510.1790	100.00
30/04/2015	ALBI On 04-February-16			Index Future	518.36	519.0480	518.3580	519.0480	0.00
30/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	CS23 On 25-January-23			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
30/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2015	EL28 On 07-May-15			Bond Future	125.48	125.4667	125.4778	125.4667	0.00
30/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	468	0	468	0	0.00
30/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	478	0	478	0	0.00
30/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	488	0	488	0	0.00
30/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 06-August-15			Bond Future	127.47	127.4574	127.4673	127.4574	0.00
30/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2457	2	2457	2	0.00
30/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2467	2	2467	2	0.00
30/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2477	2	2477	2	0.00
30/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 05-November-15			Bond Future	128.04	128.0286	128.0384	128.0286	0.00
30/04/2015	EL28 On 05-November-15	126.99	Call	Bond Future	1048	1	1048	1	0.00
30/04/2015	EL28 On 05-November-15	127.00	Call	Bond Future	1038	1	1038	1	0.00
30/04/2015	EL28 On 05-November-15	127.01	Call	Bond Future	1028	1	1028	1	0.00
30/04/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 07-May-15			Bond Future	9.50	84.0839	9.5008	84.0839	180.00
30/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1757	2	1757	2	0.00
30/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1902	2	1902	2	0.00
30/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1830	2	1830	2	0.00
30/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 06-August-15			Bond Future	9.59	85.4110	9.5883	85.4110	6,396.00
30/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	86	0	86	0	0.00
30/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	159	0	159	0	0.00
30/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	12	0	12	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
30/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 05-November-15			Bond Future	9.67	83.0230	9.6673	83.0230	0.00
30/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5059	5	5059	5	0.00
30/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4980	5	4980	5	0.00
30/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5138	5	5138	5	0.00
30/04/2015	ES33 On 04-February-16			Bond Future	9.74	84.4677	9.7425	84.4677	0.00
30/04/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1740	2	1740	2	0.00
30/04/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1878	2	1878	2	0.00
30/04/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1809	2	1809	2	0.00
30/04/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	GOVI On 07-May-15			GOVI	489.85	490.4740	489.8500	490.4740	499.00
30/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	398600	40	398600	40	0.00
30/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	398400	40	398400	40	0.00
30/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	398500	40	398500	40	0.00
30/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 06-August-15			GOVI	497.49	498.1330	497.4940	498.1330	51.00
30/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	25060	2	25060	2	0.00
30/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	24960	2	24960	2	0.00
30/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	25160	2	25160	2	0.00
30/04/2015	GOVI On 05-November-15			GOVI	505.73	506.3820	505.7300	506.3820	0.00
30/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	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
30/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	242700	24	242700	24	0.00
30/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	242600	24	242600	24	0.00
30/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	242800	24	242800	24	0.00
30/04/2015	GOVI On 04-February-16			GOVI	514.51	515.1850	514.5060	515.1850	0.00
30/04/2015	GOVI On 04-February-16	511.99	Call	GOVI	25160	3	25160	3	0.00
30/04/2015	GOVI On 04-February-16	512.01	Call	GOVI	24960	3	24960	3	0.00
30/04/2015	GOVI On 04-February-16	512.00	Call	GOVI	25060	3	25060	3	0.00
30/04/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
30/04/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
30/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2015	IGOV On 07-May-15			Index Future	230.58	230.7110	230.5830	230.7110	918.00
30/04/2015	IGOV On 06-August-15			Index Future	234.20	234.3330	234.2000	234.3330	717.00
30/04/2015	IGOV On 05-November-15			Index Future	238.10	238.2320	238.0960	238.2320	17.00
30/04/2015	IGOV On 04-February-16			Index Future	242.25	242.3920	242.2460	242.3920	0.00
30/04/2015	ILBI On 07-May-15			Index Future	624.88	625.0720	624.8790	625.0720	0.00
30/04/2015	ILBI On 06-August-15			Index Future	634.96	635.1530	634.9550	635.1530	159.00
30/04/2015	ILBI On 05-November-15			Index Future	645.48	645.6860	645.4830	645.6860	0.00
30/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8400	6.1500	93.8400	0.00
30/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7800	6.2100	93.7800	5,000.00
30/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7400	6.2500	93.7400	0.00
30/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6300	6.3600	93.6300	0.00
30/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.5900	6.4000	93.5900	0.00
30/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.52	93.4700	6.5200	93.4700	0.00
30/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.68	93.3100	6.6800	93.3100	0.00
30/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.91	93.1300	6.9100	93.1300	0.00
30/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9100	7.1000	92.9100	0.00
30/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	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
30/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5800	7.4100	92.5800	0.00
30/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.54	92.4500	7.5400	92.4500	0.00
30/04/2015	R023 On 07-May-15			Bond Future	7.74	101.6936	7.7443	101.6936	12,084.00
30/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	2258	2	2258	2	0.00
30/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	2369	3	2369	3	0.00
30/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	2314	2	2314	2	0.00
30/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	4	0	4	0	0.00
30/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	3	0	3	0	0.00
30/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	4	0	4	0	0.00
30/04/2015	R023 On 06-August-15			Bond Future	7.81	103.2987	7.8058	103.2987	1,295.00
30/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	2971	3	2971	3	0.00
30/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6841	7	6841	7	0.00
30/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	3012	3	3012	3	0.00
30/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	3053	3	3053	3	0.00
30/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	569	1	569	1	0.00
30/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	542	1	542	1	0.00
30/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	556	1	556	1	0.00
30/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	49	0	49	0	911.00
30/04/2015	R023 On 05-November-15			Bond Future	7.86	101.0672	7.8563	101.0672	0.00
30/04/2015	R023 On 05-November-15	7.99	Call	Bond Future	2395	1	2395	1	0.00
30/04/2015	R023 On 05-November-15	8.01	Call	Bond Future	2457	1	2457	1	0.00
30/04/2015	R023 On 05-November-15	8.00	Call	Bond Future	2426	1	2426	1	0.00
30/04/2015	R023 On 05-November-15	8.00	Put	Bond Future	1645	0	1645	0	0.00
30/04/2015	R023 On 05-November-15	8.01	Put	Bond Future	1622	0	1622	0	0.00
30/04/2015	R023 On 05-November-15	7.99	Put	Bond Future	1668	0	1668	0	0.00
30/04/2015	R023 On 04-February-16			Bond Future	7.90	102.8253	7.8980	102.8253	0.00
30/04/2015	R023 On 04-February-16	8.01	Call	Bond Future	2698	1	2698	1	0.00
30/04/2015	R023 On 04-February-16	7.99	Call	Bond Future	2641	1	2641	1	0.00
30/04/2015	R023 On 04-February-16	8.00	Call	Bond Future	2669	1	2669	1	0.00
30/04/2015	R023 On 04-February-16	7.99	Put	Bond Future	2154	0	2154	0	0.00
30/04/2015	R023 On 04-February-16	8.00	Put	Bond Future	2130	0	2130	0	0.00
30/04/2015	R023 On 04-February-16	8.01	Put	Bond Future	2106	0	2106	0	0.00
30/04/2015	R186 On 07-May-15			Bond Future	7.95	123.3922	7.9492	123.3922	38,398.00
30/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	2535	3	2535	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
30/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	1	0	1	0	0.00
30/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	165	0	165	0	0.00
30/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	836	1	836	1	0.00
30/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	2457	3	2457	3	0.00
30/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	1115	1	1115	1	0.00
30/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1433	2	1433	2	0.00
30/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	2613	3	2613	3	0.00
30/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	2	0	2	0	0.00
30/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	31	0	31	0	0.00
30/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	4766	5	4766	5	4,229.00
30/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	27	0	27	0	0.00
30/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	5661	5	5661	5	0.00
30/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	1435	1	1435	1	300.00
30/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	4322	4	4322	4	4,229.00
30/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	408	0	408	0	4,229.00
30/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	35	0	35	0	0.00
30/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	268	0	268	0	4,229.00
30/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	168	0	168	0	4,229.00
30/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	3881	4	3881	4	4,229.00
30/04/2015	R186 On 06-August-15			Bond Future	8.01	120.0429	8.0082	120.0429	7,158.00
30/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	2140	2	2140	2	0.00
30/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1297	1	1297	1	1,000.00
30/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	2181	2	2181	2	0.00
30/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	2223	2	2223	2	0.00
30/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	7355	8	7355	8	0.00
30/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2291	2	2291	2	0.00
30/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	3459	3	3459	3	0.00
30/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2208	2	2208	2	0.00
30/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	283	0	283	0	5,350.00
30/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2249	2	2249	2	0.00
30/04/2015	R186 On 05-November-15			Bond Future	8.05	122.0107	8.0540	122.0107	0.00
30/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	3909	4	3909	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
30/04/2015	R186 On 05-November-15	8.45	Call	Bond Future	4944	5	4944	5	0.00
30/04/2015	R186 On 05-November-15	8.22	Call	Bond Future	3817	0	3817	0	0.00
30/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	4003	4	4003	4	0.00
30/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	3956	4	3956	4	0.00
30/04/2015	R186 On 05-November-15	8.35	Call	Bond Future	4437	5	4437	5	0.00
30/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	8092	8	8092	8	0.00
30/04/2015	R186 On 05-November-15	8.45	Put	Bond Future	1792	2	1792	2	6,248.00
30/04/2015	R186 On 05-November-15	8.22	Put	Bond Future	2482	0	2482	0	1,090.00
30/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2414	2	2414	2	0.00
30/04/2015	R186 On 05-November-15	8.35	Put	Bond Future	2070	2	2070	2	9,370.00
30/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2349	2	2349	2	0.00
30/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2381	2	2381	2	8,690.00
30/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	750	1	750	1	2,600.00
30/04/2015	R186 On 04-February-16			Bond Future	8.09	118.8337	8.0907	118.8337	5,512.00
30/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1797	2	1797	2	0.00
30/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1772	2	1772	2	0.00
30/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1746	2	1746	2	0.00
30/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	6600	6	6600	6	0.00
30/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	6541	6	6541	6	0.00
30/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	6658	6	6658	6	0.00
30/04/2015	R197 On 07-May-15			Bond Future	292.24	292.2131	292.2353	292.2131	183.00
30/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	1775	2	1775	2	0.00
30/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	1765	2	1765	2	0.00
30/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	1755	2	1755	2	0.00
30/04/2015	R197 On 06-August-15			Bond Future	290.82	290.8013	290.8208	290.8013	1,046.00
30/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	2811	3	2811	3	0.00
30/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	2821	3	2821	3	0.00
30/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	2831	3	2831	3	0.00
30/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	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
30/04/2015	R197 On 05-November-15			Bond Future	295.61	295.5895	295.6083	295.5895	0.00
30/04/2015	R197 On 05-November-15	294.99	Call	Bond Future	618	1	618	1	0.00
30/04/2015	R197 On 05-November-15	295.01	Call	Bond Future	598	1	598	1	0.00
30/04/2015	R197 On 05-November-15	295.00	Call	Bond Future	608	1	608	1	0.00
30/04/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 07-May-15			Bond Future	243.79	243.7702	243.7894	243.7702	3,147.00
30/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	5289	5	5289	5	0.00
30/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	5299	5	5299	5	0.00
30/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	5279	5	5279	5	0.00
30/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 06-August-15			Bond Future	244.44	244.4255	244.4422	244.4255	53,033.00
30/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	4432	4	4432	4	0.00
30/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	4452	4	4452	4	0.00
30/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	4442	4	4442	4	0.00
30/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 05-November-15			Bond Future	248.47	248.4497	248.4661	248.4497	0.00
30/04/2015	R202 On 05-November-15	246.01	Call	Bond Future	2456	2	2456	2	0.00
30/04/2015	R202 On 05-November-15	246.00	Call	Bond Future	2466	2	2466	2	0.00
30/04/2015	R202 On 05-November-15	245.99	Call	Bond Future	2476	2	2476	2	0.00
30/04/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R203 On 07-May-15			Bond Future	6.97	104.0585	6.9709	104.0585	7,520.00
30/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	609	1	609	1	0.00
30/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1861	2	1861	2	0.00
30/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	588	1	588	1	0.00
30/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	629	1	629	1	0.00
30/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	6	0	6	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
30/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
30/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	5	0	5	0	0.00
30/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	7	0	7	0	0.00
30/04/2015	R203 On 06-August-15			Bond Future	7.05	105.7009	7.0514	105.7009	4,956.00
30/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1594	2	1594	2	0.00
30/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	239	0	239	0	0.00
30/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	246	0	246	0	0.00
30/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	252	0	252	0	0.00
30/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	834	1	834	1	0.00
30/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	821	1	821	1	0.00
30/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	76	0	76	0	5,000.00
30/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	847	1	847	1	0.00
30/04/2015	R203 On 05-November-15			Bond Future	7.10	103.2667	7.1004	103.2667	0.00
30/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	49	0	49	0	0.00
30/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	52	0	52	0	0.00
30/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	50	0	50	0	0.00
30/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1973	2	1973	2	0.00
30/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1989	2	1989	2	0.00
30/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1957	2	1957	2	0.00
30/04/2015	R203 On 04-February-16			Bond Future	7.12	105.0633	7.1162	105.0633	0.00
30/04/2015	R203 On 04-February-16	7.26	Call	Bond Future	730	0	730	0	0.00
30/04/2015	R203 On 04-February-16	7.24	Call	Bond Future	712	0	712	0	0.00
30/04/2015	R203 On 04-February-16	7.25	Call	Bond Future	721	0	721	0	0.00
30/04/2015	R203 On 04-February-16	7.24	Put	Bond Future	527	0	527	0	0.00
30/04/2015	R203 On 04-February-16	7.25	Put	Bond Future	521	0	521	0	0.00
30/04/2015	R203 On 04-February-16	7.26	Put	Bond Future	514	0	514	0	0.00
30/04/2015	R204 On 07-May-15			Bond Future	7.22	105.6074	7.2208	105.6074	12,400.00
30/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	860	1	860	1	0.00
30/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	921	1	921	1	0.00
30/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	890	1	890	1	0.00
30/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	10	0	10	0	0.00
30/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	8	0	8	0	0.00
30/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	7	0	7	0	0.00
30/04/2015	R204 On 06-August-15			Bond Future	7.30	103.2385	7.2995	103.2385	7,076.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3268	3	3268	3	0.00
30/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1564	2	1564	2	0.00
30/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1609	2	1609	2	0.00
30/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1587	2	1587	2	0.00
30/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	35	0	35	0	699.00
30/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	259	0	259	0	0.00
30/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	266	0	266	0	0.00
30/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	253	0	253	0	0.00
30/04/2015	R204 On 05-November-15			Bond Future	7.35	104.9308	7.3516	104.9308	0.00
30/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	101	0	101	0	0.00
30/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	104	0	104	0	0.00
30/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	98	0	98	0	0.00
30/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3182	3	3182	3	0.00
30/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3208	3	3208	3	0.00
30/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3234	3	3234	3	0.00
30/04/2015	R204 On 04-February-16			Bond Future	7.38	102.7183	7.3813	102.7183	0.00
30/04/2015	R204 On 04-February-16	7.51	Call	Bond Future	1290	0	1290	0	0.00
30/04/2015	R204 On 04-February-16	7.50	Call	Bond Future	1276	0	1276	0	0.00
30/04/2015	R204 On 04-February-16	7.49	Call	Bond Future	1261	0	1261	0	0.00
30/04/2015	R204 On 04-February-16	7.50	Put	Bond Future	972	0	972	0	0.00
30/04/2015	R204 On 04-February-16	7.51	Put	Bond Future	961	0	961	0	0.00
30/04/2015	R204 On 04-February-16	7.49	Put	Bond Future	983	0	983	0	0.00
30/04/2015	R207 On 07-May-15			Bond Future	7.43	101.6802	7.4306	101.6802	40,222.00
30/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	3115	3	3115	3	0.00
30/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	1161	1	1161	1	66.00
30/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	3152	3	3152	3	0.00
30/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3078	3	3078	3	0.00
30/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	9	0	9	0	0.00
30/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R207 On 06-August-15			Bond Future	7.51	99.6426	7.5083	99.6426	981.00
30/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1421	1	1421	1	0.00
30/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1469	2	1469	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
30/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1445	1	1445	1	0.00
30/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	839	1	839	1	70.00
30/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	572	1	572	1	0.00
30/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	560	1	560	1	0.00
30/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	547	1	547	1	0.00
30/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	1017	1	1017	1	0.00
30/04/2015	R207 On 05-November-15			Bond Future	7.56	101.2762	7.5594	101.2762	0.00
30/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1605	2	1605	2	0.00
30/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1647	2	1647	2	0.00
30/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1626	2	1626	2	0.00
30/04/2015	R207 On 05-November-15	7.50	Call	Bond Future	1152	1	1152	1	19.00
30/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1036	1	1036	1	53.00
30/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	975	1	975	1	0.00
30/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	947	1	947	1	0.00
30/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1491	1	1491	1	0.00
30/04/2015	R207 On 05-November-15	7.50	Put	Bond Future	1361	1	1361	1	0.00
30/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	961	1	961	1	0.00
30/04/2015	R207 On 04-February-16			Bond Future	7.60	99.3956	7.5959	99.3956	0.00
30/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	966	1	966	1	43.00
30/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1287	1	1287	1	0.00
30/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1319	1	1319	1	0.00
30/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1303	1	1303	1	19.00
30/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1622	2	1622	2	0.00
30/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1604	2	1604	2	0.00
30/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2056	2	2056	2	0.00
30/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1639	2	1639	2	0.00
30/04/2015	R208 On 07-May-15			Bond Future	7.54	97.1769	7.5397	97.1769	55,044.00
30/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	2036	2	2036	2	0.00
30/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	2125	2	2125	2	0.00
30/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	2081	2	2081	2	0.00
30/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	1	0	1	0	0.00
30/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	1	0	1	0	0.00
30/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	1	0	1	0	0.00
30/04/2015	R208 On 06-August-15			Bond Future	7.61	98.7107	7.6057	98.7107	3,728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	2189	2	2189	2	0.00
30/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	2158	2	2158	2	0.00
30/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	5338	5	5338	5	0.00
30/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	2221	2	2221	2	0.00
30/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	470	0	470	0	0.00
30/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	459	0	459	0	0.00
30/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	38	0	38	0	198.00
30/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	482	0	482	0	0.00
30/04/2015	R208 On 05-November-15			Bond Future	7.65	96.9284	7.6546	96.9284	0.00
30/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3839	4	3839	4	0.00
30/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1733	2	1733	2	0.00
30/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1756	2	1756	2	0.00
30/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1710	2	1710	2	0.00
30/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	412	0	412	0	2,200.00
30/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1329	1	1329	1	0.00
30/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1310	1	1310	1	0.00
30/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1348	1	1348	1	0.00
30/04/2015	R208 On 04-February-16			Bond Future	7.69	98.6147	7.6898	98.6147	0.00
30/04/2015	R208 On 04-February-16	7.75	Call	Bond Future	1913	0	1913	0	0.00
30/04/2015	R208 On 04-February-16	7.74	Call	Bond Future	1891	0	1891	0	0.00
30/04/2015	R208 On 04-February-16	7.76	Call	Bond Future	1934	0	1934	0	0.00
30/04/2015	R208 On 04-February-16	7.74	Put	Bond Future	1686	0	1686	0	0.00
30/04/2015	R208 On 04-February-16	7.75	Put	Bond Future	1667	0	1667	0	0.00
30/04/2015	R208 On 04-February-16	7.76	Put	Bond Future	1649	0	1649	0	0.00
30/04/2015	R209 On 07-May-15			Bond Future	8.52	78.8943	8.5187	78.8943	20,810.00
30/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3659	4	3659	4	0.00
30/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	92	0	92	0	0.00
30/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3807	4	3807	4	0.00
30/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3733	4	3733	4	0.00
30/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	10804	11	10804	11	0.00
30/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	4	0	4	0	0.00
30/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1881	2	1881	2	700.00
30/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	3	0	3	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
30/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	5	0	5	0	0.00
30/04/2015	R209 On 06-August-15			Bond Future	8.57	80.1395	8.5721	80.1395	5,077.00
30/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	9657	10	9657	10	0.00
30/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	4296	4	4296	4	0.00
30/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	4350	4	4350	4	0.00
30/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	4243	4	4243	4	0.00
30/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	1004	1	1004	1	0.00
30/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	103	0	103	0	2,914.00
30/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	983	1	983	1	0.00
30/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	1025	1	1025	1	0.00
30/04/2015	R209 On 05-November-15			Bond Future	8.62	78.3047	8.6166	78.3047	0.00
30/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1274	1	1274	1	0.00
30/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1318	1	1318	1	0.00
30/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1296	1	1296	1	0.00
30/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6388	6	6388	6	0.00
30/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6324	6	6324	6	0.00
30/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6453	6	6453	6	0.00
30/04/2015	R209 On 04-February-16			Bond Future	8.65	79.6672	8.6548	79.6672	0.00
30/04/2015	R209 On 04-February-16	8.74	Call	Bond Future	4200	1	4200	1	0.00
30/04/2015	R209 On 04-February-16	8.75	Call	Bond Future	4240	1	4240	1	0.00
30/04/2015	R209 On 04-February-16	8.76	Call	Bond Future	4281	1	4281	1	0.00
30/04/2015	R209 On 04-February-16	8.75	Put	Bond Future	3502	0	3502	0	0.00
30/04/2015	R209 On 04-February-16	8.76	Put	Bond Future	3466	0	3466	0	0.00
30/04/2015	R209 On 04-February-16	8.74	Put	Bond Future	3539	0	3539	0	0.00
30/04/2015	R210 On 07-May-15			Bond Future	179.22	179.2056	179.2192	179.2056	246.00
30/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	2219	2	2219	2	0.00
30/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	2209	2	2209	2	0.00
30/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	2229	2	2229	2	0.00
30/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 06-August-15			Bond Future	182.06	182.0488	182.0608	182.0488	769.00
30/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	3071	3	3071	3	0.00
30/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	3051	3	3051	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
30/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	3061	3	3061	3	0.00
30/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 05-November-15			Bond Future	182.95	182.9429	182.9544	182.9429	0.00
30/04/2015	R210 On 05-November-15	182.00	Call	Bond Future	954	1	954	1	0.00
30/04/2015	R210 On 05-November-15	182.01	Call	Bond Future	944	1	944	1	0.00
30/04/2015	R210 On 05-November-15	181.99	Call	Bond Future	964	1	964	1	0.00
30/04/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 07-May-15			Bond Future	132.25	132.1499	132.2470	132.1499	1,120.00
30/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	2753	3	2753	3	0.00
30/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	2763	3	2763	3	0.00
30/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	2743	3	2743	3	0.00
30/04/2015	R211 On 06-August-15			Bond Future	132.73	132.6293	132.7265	132.6293	0.00
30/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2273	2	2273	2	0.00
30/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2263	2	2263	2	0.00
30/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2283	2	2283	2	0.00
30/04/2015	R211 On 05-November-15			Bond Future	134.91	134.8133	134.9117	134.8133	0.00
30/04/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R211 On 05-November-15	135.00	Put	Bond Future	88	0	88	0	0.00
30/04/2015	R211 On 05-November-15	135.01	Put	Bond Future	98	0	98	0	0.00
30/04/2015	R211 On 05-November-15	134.99	Put	Bond Future	78	0	78	0	0.00
30/04/2015	R212 On 07-May-15			Bond Future	139.18	139.1645	139.1750	139.1645	32.00
30/04/2015	R212 On 07-May-15	140.99	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
30/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	1815	2	1815	2	0.00
30/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	1835	2	1835	2	0.00
30/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	1825	2	1825	2	0.00
30/04/2015	R212 On 06-August-15			Bond Future	139.61	139.5974	139.6065	139.5974	1,120.00
30/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1384	1	1384	1	0.00
30/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1394	1	1394	1	0.00
30/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1404	1	1404	1	0.00
30/04/2015	R212 On 05-November-15			Bond Future	141.90	141.8962	141.9049	141.8962	0.00
30/04/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R212 On 05-November-15	146.00	Put	Bond Future	4095	4	4095	4	0.00
30/04/2015	R212 On 05-November-15	146.01	Put	Bond Future	4105	4	4105	4	0.00
30/04/2015	R212 On 05-November-15	145.99	Put	Bond Future	4085	4	4085	4	0.00
30/04/2015	R213 On 07-May-15			Bond Future	8.41	89.2493	8.4139	89.2493	15,965.00
30/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	2548	3	2548	3	0.00
30/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2694	3	2694	3	0.00
30/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2621	3	2621	3	0.00
30/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	24	0	24	0	0.00
30/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	27	0	27	0	0.00
30/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	21	0	21	0	0.00
30/04/2015	R213 On 06-August-15			Bond Future	8.47	90.6580	8.4715	90.6580	6,186.00
30/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2345	2	2345	2	0.00
30/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2305	2	2305	2	0.00
30/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	2265	2	2265	2	0.00
30/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2084	2	2084	2	0.00
30/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2122	2	2122	2	0.00
30/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2047	2	2047	2	0.00
30/04/2015	R213 On 05-November-15			Bond Future	8.52	88.5991	8.5214	88.5991	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
30/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	925	1	925	1	0.00
30/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	961	1	961	1	0.00
30/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	943	1	943	1	0.00
30/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7232	7	7232	7	0.00
30/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	7098	7	7098	7	0.00
30/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7165	7	7165	7	0.00
30/04/2015	R213 On 04-February-16			Bond Future	8.57	90.1404	8.5660	90.1404	0.00
30/04/2015	R213 On 04-February-16	8.75	Call	Bond Future	4478	2	4478	2	0.00
30/04/2015	R213 On 04-February-16	8.76	Call	Bond Future	4519	2	4519	2	0.00
30/04/2015	R213 On 04-February-16	8.74	Call	Bond Future	4436	1	4436	1	0.00
30/04/2015	R213 On 04-February-16	8.75	Put	Bond Future	3097	0	3097	0	0.00
30/04/2015	R213 On 04-February-16	8.76	Put	Bond Future	3064	0	3064	0	0.00
30/04/2015	R213 On 04-February-16	8.74	Put	Bond Future	3129	0	3129	0	0.00
30/04/2015	R214 On 07-May-15			Bond Future	8.55	80.1980	8.5535	80.1980	12,089.00
30/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	4843	5	4843	5	0.00
30/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	4920	5	4920	5	0.00
30/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4766	5	4766	5	0.00
30/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	1	0	1	0	0.00
30/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	1	0	1	0	0.00
30/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	1	0	1	0	0.00
30/04/2015	R214 On 06-August-15			Bond Future	8.60	81.4638	8.6042	81.4638	9,602.00
30/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	3031	3	3031	3	0.00
30/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	3078	3	3078	3	0.00
30/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	3126	3	3126	3	0.00
30/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1897	2	1897	2	0.00
30/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1861	2	1861	2	0.00
30/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1827	2	1827	2	0.00
30/04/2015	R214 On 05-November-15			Bond Future	8.65	79.5074	8.6482	79.5074	0.00
30/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1343	1	1343	1	0.00
30/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1320	1	1320	1	0.00
30/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1296	1	1296	1	0.00
30/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	7142	7	7142	7	0.00
30/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	7071	7	7071	7	0.00
30/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	7001	7	7001	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
30/04/2015	R214 On 04-February-16			Bond Future	8.69	80.8906	8.6877	80.8906	4,320.00
30/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1840	2	1840	2	0.00
30/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1866	2	1866	2	0.00
30/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1815	2	1815	2	0.00
30/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	7841	8	7841	8	0.00
30/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	7909	8	7909	8	0.00
30/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	7977	8	7977	8	0.00
30/04/2015	R248 On 07-May-15			Bond Future	8.61	103.4127	8.6086	103.4127	22,627.00
30/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	6668	7	6668	7	0.00
30/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	6766	7	6766	7	0.00
30/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	6570	7	6570	7	0.00
30/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 06-August-15			Bond Future	8.66	105.0449	8.6606	105.0449	16,306.00
30/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	860	1	860	1	0.00
30/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	1074	1	1074	1	0.00
30/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	967	1	967	1	0.00
30/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 05-November-15			Bond Future	8.71	102.3358	8.7058	102.3358	0.00
30/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	8281	8	8281	8	0.00
30/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	8157	8	8157	8	0.00
30/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	8034	8	8034	8	0.00
30/04/2015	R248 On 04-February-16			Bond Future	8.75	104.1161	8.7466	104.1161	0.00
30/04/2015	R248 On 04-February-16	8.99	Call	Bond Future	2547	3	2547	3	0.00
30/04/2015	R248 On 04-February-16	9.01	Call	Bond Future	2752	3	2752	3	0.00
30/04/2015	R248 On 04-February-16	9.00	Call	Bond Future	2650	3	2650	3	0.00
30/04/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/04/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00



<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
30/04/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00