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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	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
16/02/2015	2025 On 07-May-15			Bond Future	119.23	119.3576	119.2348	119.3576	16.00
16/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1755	2	1755	2	0.00
16/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1775	2	1775	2	0.00
16/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1765	2	1765	2	0.00
16/02/2015	2025 On 06-August-15			Bond Future	120.04	120.1724	120.0435	120.1724	0.00
16/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	956	1	956	1	0.00
16/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	966	1	966	1	0.00
16/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	946	1	946	1	0.00
16/02/2015	2030 On 07-May-15			Bond Future	8.03	102.2314	8.0333	102.2314	5,775.00
16/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5780	6	5780	6	0.00
16/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5937	6	5937	6	0.00
16/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5859	6	5859	6	0.00
16/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2030 On 06-August-15			Bond Future	8.08	99.9194	8.0768	99.9194	0.00
16/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	2888	3	2888	3	0.00
16/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2713	2	2713	2	0.00
16/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2801	2	2801	2	0.00
16/02/2015	2032 On 07-May-15			Bond Future	8.20	101.7223	8.2035	101.7223	15.00
16/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2554	3	2554	3	0.00
16/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2728	3	2728	3	0.00
16/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2641	3	2641	3	0.00
16/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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16/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 06-August-15			Bond Future	8.25	103.4111	8.2469	103.4111	0.00
16/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2320	3	2320	3	0.00
16/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2233	3	2233	3	0.00
16/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2146	3	2146	3	0.00
16/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 05-November-15			Bond Future	8.29	100.9769	8.2857	100.9769	0.00
16/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2578	2	2578	2	0.00
16/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2670	2	2670	2	0.00
16/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2486	2	2486	2	0.00
16/02/2015	2037 On 07-May-15			Bond Future	8.27	105.1537	8.2667	105.1537	32,860.00
16/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6981	7	6981	7	0.00
16/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7164	8	7164	8	0.00
16/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7073	8	7073	8	0.00
16/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 06-August-15			Bond Future	8.31	102.6397	8.3099	102.6397	3,220.00
16/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4292	5	4292	5	0.00
16/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4198	5	4198	5	0.00
16/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4387	5	4387	5	0.00
16/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 05-November-15			Bond Future	8.35	104.3493	8.3450	104.3493	0.00
16/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3538	3	3538	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3644	3	3644	3	0.00
16/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3433	3	3433	3	0.00
16/02/2015	2038 On 07-May-15			Bond Future	125.73	125.7508	125.7346	125.7508	3,261.00
16/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1265	1	1265	1	0.00
16/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1275	1	1275	1	0.00
16/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1255	1	1255	1	0.00
16/02/2015	2038 On 06-August-15			Bond Future	126.50	126.5251	126.5046	126.5251	0.00
16/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1485	1	1485	1	0.00
16/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1505	1	1505	1	0.00
16/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1495	1	1495	1	0.00
16/02/2015	2044 On 07-May-15			Bond Future	8.35	107.2669	8.3500	107.2669	9,494.00
16/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6891	7	6891	7	0.00
16/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6791	7	6791	7	0.00
16/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6991	8	6991	8	0.00
16/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 06-August-15			Bond Future	8.39	104.6626	8.3919	104.6626	0.00
16/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3752	4	3752	4	0.00
16/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3961	4	3961	4	0.00
16/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3857	4	3857	4	0.00
16/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 05-November-15			Bond Future	8.43	106.4060	8.4262	106.4060	0.00
16/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1973	1	1973	1	0.00
16/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1859	1	1859	1	0.00
16/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2087	2	2087	2	0.00
16/02/2015	2046 On 07-May-15			Bond Future	126.30	126.3149	126.2986	126.3149	5,889.00
16/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	701	1	701	1	0.00
16/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	691	1	691	1	0.00
16/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	711	1	711	1	0.00
16/02/2015	2046 On 06-August-15			Bond Future	128.40	128.4215	128.4010	128.4215	0.00
16/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	589	1	589	1	0.00
16/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	599	1	599	1	0.00
16/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	609	1	609	1	0.00
16/02/2015	2050 On 07-May-15			Bond Future	134.85	134.8705	134.8535	134.8705	2,753.00
16/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	137	0	137	0	0.00
16/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	147	0	147	0	0.00
16/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	157	0	157	0	0.00
16/02/2015	2050 On 06-August-15			Bond Future	135.63	135.6476	135.6258	135.6476	0.00
16/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1364	1	1364	1	0.00
16/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1374	1	1374	1	0.00
16/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1384	1	1384	1	0.00
16/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	AL12 On 07-May-15			Index Future	566.03	568.3000	566.0300	568.3000	0.00
16/02/2015	AL37 On 07-May-15			Index Future	462.57	463.0080	462.5710	463.0080	119.00
16/02/2015	AL37 On 06-August-15			Index Future	470.15	470.6100	470.1480	470.6100	0.00
16/02/2015	AL7T On 07-May-15			Index Future	553.03	554.0880	553.0340	554.0880	3.00
16/02/2015	AL7T On 06-August-15			Index Future	562.09	563.1860	562.0920	563.1860	0.00
16/02/2015	ALBI On 07-May-15			Index Future	504.57	505.7360	504.5720	505.7360	697.00
16/02/2015	ALBI On 06-August-15			Index Future	512.84	514.0400	512.8370	514.0400	6.00
16/02/2015	ALBI On 05-November-15			Index Future	521.46	522.6850	521.4640	522.6850	0.00
16/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/02/2015	EL28 On 07-May-15			Bond Future	122.62	123.0538	122.6237	123.0538	0.00
16/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2376	2	2376	2	0.00
16/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2366	2	2366	2	0.00
16/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2386	2	2386	2	0.00
16/02/2015	EL28 On 06-August-15			Bond Future	124.67	125.1064	124.6650	125.1064	0.00
16/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	335	0	335	0	0.00
16/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	345	0	345	0	0.00
16/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	325	0	325	0	0.00
16/02/2015	ES33 On 07-May-15			Bond Future	9.13	87.1103	9.1339	87.1103	6,576.00
16/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4713	5	4713	5	0.00
16/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4568	5	4568	5	0.00
16/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4641	5	4641	5	0.00
16/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 06-August-15			Bond Future	9.20	88.5563	9.2009	88.5563	0.00
16/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3010	3	3010	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2937	3	2937	3	0.00
16/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3084	3	3084	3	0.00
16/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 05-November-15			Bond Future	9.26	86.2423	9.2649	86.2423	0.00
16/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2063	2	2063	2	0.00
16/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1984	2	1984	2	0.00
16/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2142	2	2142	2	0.00
16/02/2015	GOVI On 07-May-15			GOVI	500.61	501.7030	500.6060	501.7030	453.00
16/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	506160	52	506160	52	0.00
16/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	506060	52	506060	52	0.00
16/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	505960	52	505960	52	0.00
16/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 06-August-15			GOVI	508.81	509.9420	508.8060	509.9420	29.00
16/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	87960	10	87960	10	0.00
16/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	88060	10	88060	10	0.00
16/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	88160	10	88160	10	0.00
16/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 05-November-15			GOVI	517.37	518.5170	517.3660	518.5170	0.00
16/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
16/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	126340	11	126340	11	0.00
16/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	126240	11	126240	11	0.00
16/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	126440	11	126440	11	0.00
16/02/2015	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
16/02/2015	IGOV On 07-May-15			Index Future	225.61	225.8070	225.6080	225.8070	1,074.00
16/02/2015	IGOV On 06-August-15			Index Future	229.32	229.5330	229.3210	229.5330	100.00
16/02/2015	IGOV On 05-November-15			Index Future	233.20	233.4110	233.1980	233.4110	0.00
16/02/2015	ILBI On 07-May-15			Index Future	611.06	611.4490	611.0580	611.4490	0.00
16/02/2015	ILBI On 06-August-15			Index Future	621.09	621.4950	621.0900	621.4950	159.00
16/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.05	93.9100	6.0450	93.9100	0.00
16/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	2,850.00
16/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
16/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
16/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	5,000.00
16/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
16/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
16/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	0.00
16/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
16/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
16/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
16/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
16/02/2015	R023 On 07-May-15			Bond Future	7.37	103.9494	7.3664	103.9494	7,963.00
16/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4538	5	4538	5	0.00
16/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4591	5	4591	5	0.00
16/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4644	5	4644	5	0.00
16/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	67	0	67	0	0.00
16/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	70	0	70	0	0.00
16/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	64	0	64	0	0.00
16/02/2015	R023 On 06-August-15			Bond Future	7.40	105.6744	7.3966	105.6744	0.00
16/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5037	5	5037	5	0.00
16/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9151	9	9151	9	0.00
16/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5084	5	5084	5	0.00
16/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5132	5	5132	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	304	0	304	0	0.00
16/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	290	0	290	0	0.00
16/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	297	0	297	0	0.00
16/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	27	0	27	0	911.00
16/02/2015	R186 On 07-May-15			Bond Future	7.61	126.3317	7.6140	126.3317	33,961.00
16/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5624	6	5624	6	0.00
16/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	952	1	952	1	0.00
16/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1283	1	1283	1	0.00
16/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1109	1	1109	1	0.00
16/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2667	3	2667	3	0.00
16/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5551	6	5551	6	0.00
16/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5697	6	5697	6	0.00
16/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	242	0	242	0	0.00
16/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2840	3	2840	3	4,350.00
16/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	233	0	233	0	0.00
16/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2283	2	2283	2	4,350.00
16/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2552	2	2552	2	4,400.00
16/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	251	0	251	0	0.00
16/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1058	1	1058	1	300.00
16/02/2015	R186 On 06-August-15			Bond Future	7.65	123.1301	7.6490	123.1301	540.00
16/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4377	5	4377	5	0.00
16/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4320	5	4320	5	0.00
16/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4264	4	4264	4	0.00
16/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10270	11	10270	11	0.00
16/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1392	1	1392	1	0.00
16/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1340	1	1340	1	0.00
16/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	175	0	175	0	2,500.00
16/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1366	1	1366	1	0.00
16/02/2015	R186 On 05-November-15			Bond Future	7.68	125.1807	7.6777	125.1807	0.00
16/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	6042	6	6042	6	0.00
16/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6157	6	6157	6	0.00
16/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6099	6	6099	6	0.00
16/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10834	11	10834	11	0.00
16/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1419	1	1419	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	387	0	387	0	2,600.00
16/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1397	1	1397	1	0.00
16/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1441	1	1441	1	0.00
16/02/2015	R186 On 04-February-16			Bond Future	7.69	122.1551	7.6886	122.1551	5,660.00
16/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2862	3	2862	3	0.00
16/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2825	3	2825	3	0.00
16/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2789	3	2789	3	0.00
16/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4395	4	4395	4	0.00
16/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4348	4	4348	4	0.00
16/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4443	4	4443	4	0.00
16/02/2015	R197 On 07-May-15			Bond Future	289.84	289.8811	289.8432	289.8811	861.00
16/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4167	4	4167	4	0.00
16/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4157	4	4157	4	0.00
16/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4147	4	4147	4	0.00
16/02/2015	R197 On 06-August-15			Bond Future	288.56	288.6105	288.5622	288.6105	0.00
16/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	552	1	552	1	0.00
16/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	562	1	562	1	0.00
16/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	572	1	572	1	0.00
16/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R202 On 07-May-15			Bond Future	237.34	237.3741	237.3435	237.3741	50,916.00
16/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	1147	1	1147	1	0.00
16/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	1157	1	1157	1	0.00
16/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	1167	1	1167	1	0.00
16/02/2015	R202 On 06-August-15			Bond Future	238.05	238.0901	238.0507	238.0901	0.00
16/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R202 On 06-August-15	239.99	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
16/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	1939	2	1939	2	0.00
16/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	1949	2	1949	2	0.00
16/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	1959	2	1959	2	0.00
16/02/2015	R203 On 07-May-15			Bond Future	6.62	104.8073	6.6248	104.8073	7,875.00
16/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1367	1	1367	1	0.00
16/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1407	1	1407	1	0.00
16/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1387	1	1387	1	0.00
16/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	31	0	31	0	0.00
16/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	33	0	33	0	0.00
16/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	30	0	30	0	0.00
16/02/2015	R203 On 06-August-15			Bond Future	6.62	106.5470	6.6173	106.5470	0.00
16/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	655	1	655	1	0.00
16/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	678	1	678	1	0.00
16/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	666	1	666	1	0.00
16/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	406	0	406	0	0.00
16/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	414	0	414	0	0.00
16/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	398	0	398	0	0.00
16/02/2015	R203 On 05-November-15			Bond Future	6.59	104.1536	6.5872	104.1536	0.00
16/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	200	0	200	0	0.00
16/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	204	0	204	0	0.00
16/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	209	0	209	0	0.00
16/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1236	1	1236	1	0.00
16/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1223	1	1223	1	0.00
16/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1249	1	1249	1	0.00
16/02/2015	R204 On 07-May-15			Bond Future	6.86	106.7983	6.8563	106.7983	14,609.00
16/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2072	2	2072	2	0.00
16/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2101	2	2101	2	0.00
16/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2130	2	2130	2	0.00
16/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	55	0	55	0	0.00
16/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	52	0	52	0	0.00
16/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	50	0	50	0	0.00
16/02/2015	R204 On 06-August-15			Bond Future	6.88	104.5340	6.8757	104.5340	0.00
16/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4517	5	4517	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2687	3	2687	3	0.00
16/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2740	3	2740	3	0.00
16/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2714	3	2714	3	0.00
16/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	15	0	15	0	699.00
16/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	118	0	118	0	0.00
16/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	121	0	121	0	0.00
16/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	115	0	115	0	0.00
16/02/2015	R204 On 05-November-15			Bond Future	6.88	106.2747	6.8794	106.2747	0.00
16/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	335	0	335	0	0.00
16/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	342	0	342	0	0.00
16/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	328	0	328	0	0.00
16/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2103	2	2103	2	0.00
16/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2124	2	2124	2	0.00
16/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2146	2	2146	2	0.00
16/02/2015	R207 On 07-May-15			Bond Future	7.01	103.3864	7.0072	103.3864	35,580.00
16/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4776	5	4776	5	0.00
16/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2864	3	2864	3	66.00
16/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4739	5	4739	5	0.00
16/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4813	5	4813	5	0.00
16/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	3	0	3	0	0.00
16/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	54	0	54	0	0.00
16/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	3	0	3	0	0.00
16/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
16/02/2015	R207 On 06-August-15			Bond Future	7.03	101.4592	7.0345	101.4592	0.00
16/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2861	3	2861	3	0.00
16/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2922	3	2922	3	0.00
16/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2892	3	2892	3	0.00
16/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2048	2	2048	2	70.00
16/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	246	0	246	0	0.00
16/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	235	0	235	0	0.00
16/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	461	0	461	0	0.00
16/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	241	0	241	0	0.00
16/02/2015	R207 On 05-November-15			Bond Future	7.05	103.1488	7.0454	103.1488	0.00
16/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2920	3	2920	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2974	3	2974	3	0.00
16/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2947	3	2947	3	0.00
16/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2129	2	2129	2	53.00
16/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	467	0	467	0	0.00
16/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	460	0	460	0	0.00
16/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	452	0	452	0	0.00
16/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	762	1	762	1	0.00
16/02/2015	R208 On 07-May-15			Bond Future	7.13	99.0993	7.1269	99.0993	62,199.00
16/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3980	4	3980	4	0.00
16/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4067	4	4067	4	0.00
16/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4023	4	4023	4	0.00
16/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	30	0	30	0	0.00
16/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	31	0	31	0	0.00
16/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	33	0	33	0	0.00
16/02/2015	R208 On 06-August-15			Bond Future	7.15	100.7444	7.1529	100.7444	0.00
16/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3964	4	3964	4	0.00
16/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3926	4	3926	4	0.00
16/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4001	4	4001	4	0.00
16/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7339	7	7339	7	0.00
16/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	223	0	223	0	0.00
16/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	217	0	217	0	0.00
16/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	228	0	228	0	0.00
16/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	17	0	17	0	198.00
16/02/2015	R208 On 05-November-15			Bond Future	7.17	99.0214	7.1704	99.0214	0.00
16/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5674	6	5674	6	0.00
16/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3136	3	3136	3	0.00
16/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3168	3	3168	3	0.00
16/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3105	3	3105	3	0.00
16/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	164	0	164	0	2,200.00
16/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	650	1	650	1	0.00
16/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	639	1	639	1	0.00
16/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	661	1	661	1	0.00
16/02/2015	R209 On 07-May-15			Bond Future	8.21	81.6483	8.2122	81.6483	14,564.00
16/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	57	0	57	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6418	7	6418	7	0.00
16/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2168	2	2168	2	0.00
16/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6487	7	6487	7	0.00
16/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6350	7	6350	7	0.00
16/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	166	0	166	0	0.00
16/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8336	8	8336	8	0.00
16/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1432	1	1432	1	700.00
16/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	160	0	160	0	0.00
16/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	172	0	172	0	0.00
16/02/2015	R209 On 06-August-15			Bond Future	8.25	83.0039	8.2496	83.0039	0.00
16/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12275	13	12275	13	0.00
16/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6606	7	6606	7	0.00
16/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6666	7	6666	7	0.00
16/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6727	7	6727	7	0.00
16/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	745	1	745	1	0.00
16/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	92	0	92	0	2,914.00
16/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	731	1	731	1	0.00
16/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	760	1	760	1	0.00
16/02/2015	R209 On 05-November-15			Bond Future	8.28	81.2373	8.2830	81.2373	0.00
16/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2238	2	2238	2	0.00
16/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2305	2	2305	2	0.00
16/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2271	2	2271	2	0.00
16/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4669	4	4669	4	0.00
16/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4616	4	4616	4	0.00
16/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4723	5	4723	5	0.00
16/02/2015	R210 On 07-May-15			Bond Future	175.33	175.9494	175.3342	175.9494	583.00
16/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1676	1	1676	1	0.00
16/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1666	1	1666	1	0.00
16/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1656	1	1656	1	0.00
16/02/2015	R210 On 06-August-15			Bond Future	178.25	178.8838	178.2525	178.8838	0.00
16/02/2015	R210 On 06-August-15	178.99	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
16/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	737	0	737	0	0.00
16/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	757	0	757	0	0.00
16/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	747	0	747	0	0.00
16/02/2015	R211 On 07-May-15			Bond Future	132.11	132.1258	132.1075	132.1258	1,120.00
16/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2892	3	2892	3	0.00
16/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2902	3	2902	3	0.00
16/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2882	3	2882	3	0.00
16/02/2015	R211 On 06-August-15			Bond Future	132.67	132.6971	132.6741	132.6971	0.00
16/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2326	2	2326	2	0.00
16/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2316	2	2316	2	0.00
16/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2336	2	2336	2	0.00
16/02/2015	R212 On 07-May-15			Bond Future	137.48	137.5402	137.4789	137.5402	1,145.00
16/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3511	3	3511	3	0.00
16/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3531	3	3531	3	0.00
16/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3521	3	3521	3	0.00
16/02/2015	R212 On 06-August-15			Bond Future	137.98	138.0425	137.9757	138.0425	0.00
16/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3014	3	3014	3	0.00
16/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3024	3	3024	3	0.00
16/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3034	3	3034	3	0.00
16/02/2015	R213 On 07-May-15			Bond Future	8.09	92.0924	8.0887	92.0924	16,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5395	6	5395	6	0.00
16/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5462	6	5462	6	0.00
16/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5529	6	5529	6	0.00
16/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	243	0	243	0	0.00
16/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	234	0	234	0	0.00
16/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	251	0	251	0	0.00
16/02/2015	R213 On 06-August-15			Bond Future	8.13	93.6206	8.1276	93.6206	0.00
16/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4349	5	4349	5	0.00
16/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4402	5	4402	5	0.00
16/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4297	5	4297	5	0.00
16/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1392	1	1392	1	0.00
16/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1368	1	1368	1	0.00
16/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1418	1	1418	1	0.00
16/02/2015	R213 On 05-November-15			Bond Future	8.16	91.6337	8.1643	91.6337	0.00
16/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1705	2	1705	2	0.00
16/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1761	2	1761	2	0.00
16/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1733	2	1733	2	0.00
16/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5207	5	5207	5	0.00
16/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5093	5	5093	5	0.00
16/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5150	5	5150	5	0.00
16/02/2015	R214 On 07-May-15			Bond Future	8.26	83.0241	8.2593	83.0241	15,571.00
16/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7554	8	7554	8	0.00
16/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7627	8	7627	8	0.00
16/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7482	8	7482	8	0.00
16/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	132	0	132	0	0.00
16/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	127	0	127	0	0.00
16/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	137	0	137	0	0.00
16/02/2015	R214 On 06-August-15			Bond Future	8.30	84.4018	8.2951	84.4018	0.00
16/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5264	6	5264	6	0.00
16/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5322	6	5322	6	0.00
16/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5379	6	5379	6	0.00
16/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1443	1	1443	1	0.00
16/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1418	1	1418	1	0.00
16/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1394	1	1394	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R214 On 05-November-15			Bond Future	8.33	82.5147	8.3288	82.5147	0.00
16/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2348	3	2348	3	0.00
16/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2314	3	2314	3	0.00
16/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2279	2	2279	2	0.00
16/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5372	5	5372	5	0.00
16/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5312	5	5312	5	0.00
16/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5253	5	5253	5	0.00
16/02/2015	R214 On 04-February-16			Bond Future	8.35	84.0143	8.3526	84.0143	4,420.00
16/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2843	3	2843	3	0.00
16/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2879	3	2879	3	0.00
16/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2808	3	2808	3	0.00
16/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5988	6	5988	6	0.00
16/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6046	6	6046	6	0.00
16/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6104	6	6104	6	0.00
16/02/2015	R248 On 07-May-15			Bond Future	8.33	106.9361	8.3255	106.9361	31,320.00
16/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9877	10	9877	10	0.00
16/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9975	10	9975	10	0.00
16/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9779	10	9779	10	0.00
16/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 06-August-15			Bond Future	8.36	108.7105	8.3626	108.7105	745.00
16/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4204	5	4204	5	0.00
16/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4419	5	4419	5	0.00
16/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4311	5	4311	5	0.00
16/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 05-November-15			Bond Future	8.40	106.0885	8.3976	106.0885	0.00
16/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4854	4	4854	4	0.00
16/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4730	4	4730	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4606	4	4606	4	0.00
