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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
18/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	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
18/02/2015	2025 On 07-May-15			Bond Future	118.64	118.7922	118.6437	118.7922	16.00
18/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2346	2	2346	2	0.00
18/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2366	2	2366	2	0.00
18/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2356	2	2356	2	0.00
18/02/2015	2025 On 06-August-15			Bond Future	119.44	119.5935	119.4393	119.5935	0.00
18/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1561	1	1561	1	0.00
18/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1571	1	1571	1	0.00
18/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1551	1	1551	1	0.00
18/02/2015	2030 On 07-May-15			Bond Future	8.14	101.6266	8.1387	101.6266	5,775.00
18/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	4887	5	4887	5	0.00
18/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5044	6	5044	6	0.00
18/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	4965	6	4965	6	0.00
18/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2030 On 06-August-15			Bond Future	8.19	99.3013	8.1859	99.3013	0.00
18/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3800	3	3800	3	0.00
18/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3625	3	3625	3	0.00
18/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3712	3	3712	3	0.00
18/02/2015	2032 On 07-May-15			Bond Future	8.29	101.0325	8.2934	101.0325	18.00
18/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	1743	2	1743	2	0.00
18/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	1917	2	1917	2	0.00
18/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	1830	2	1830	2	0.00
18/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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18/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 06-August-15			Bond Future	8.34	102.7065	8.3397	102.7065	0.00
18/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	1492	2	1492	2	0.00
18/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	1405	2	1405	2	0.00
18/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1319	2	1319	2	0.00
18/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 05-November-15			Bond Future	8.38	100.2605	8.3815	100.2605	0.00
18/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	3422	3	3422	3	0.00
18/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	3514	3	3514	3	0.00
18/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	3330	3	3330	3	0.00
18/02/2015	2037 On 07-May-15			Bond Future	8.36	104.3272	8.3566	104.3272	32,860.00
18/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6071	7	6071	7	0.00
18/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6254	7	6254	7	0.00
18/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6163	7	6163	7	0.00
18/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 06-August-15			Bond Future	8.40	101.7959	8.4026	101.7959	1,954.00
18/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	3364	4	3364	4	0.00
18/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	3270	4	3270	4	0.00
18/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	3458	4	3458	4	0.00
18/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 05-November-15			Bond Future	8.44	103.4915	8.4404	103.4915	0.00
18/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	4484	4	4484	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	4589	4	4589	4	0.00
18/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	4379	4	4379	4	0.00
18/02/2015	2038 On 07-May-15			Bond Future	125.68	125.7196	125.6756	125.7196	3,261.00
18/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1324	1	1324	1	0.00
18/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1334	1	1334	1	0.00
18/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1314	1	1314	1	0.00
18/02/2015	2038 On 06-August-15			Bond Future	126.44	126.4891	126.4409	126.4891	0.00
18/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1549	2	1549	2	0.00
18/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1569	2	1569	2	0.00
18/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1559	2	1559	2	0.00
18/02/2015	2044 On 07-May-15			Bond Future	8.43	106.3571	8.4348	106.3571	9,494.00
18/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	5947	6	5947	6	0.00
18/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	5846	6	5846	6	0.00
18/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6046	7	6046	7	0.00
18/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 06-August-15			Bond Future	8.48	103.7343	8.4792	103.7343	0.00
18/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	2789	3	2789	3	0.00
18/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	2997	4	2997	4	0.00
18/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	2893	3	2893	3	0.00
18/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 05-November-15			Bond Future	8.52	105.4621	8.5159	105.4621	0.00
18/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/02/2015	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
18/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2954	2	2954	2	0.00
18/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	2841	2	2841	2	0.00
18/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	3068	2	3068	2	0.00
18/02/2015	2046 On 07-May-15			Bond Future	126.24	126.2832	126.2387	126.2832	5,889.00
18/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	761	1	761	1	0.00
18/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	751	1	751	1	0.00
18/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	771	1	771	1	0.00
18/02/2015	2046 On 06-August-15			Bond Future	128.34	128.3852	128.3366	128.3852	0.00
18/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	653	1	653	1	0.00
18/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	663	1	663	1	0.00
18/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	673	1	673	1	0.00
18/02/2015	2050 On 07-May-15			Bond Future	134.79	134.8374	134.7912	134.8374	2,753.00
18/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	199	0	199	0	0.00
18/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	209	0	209	0	0.00
18/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	219	0	219	0	0.00
18/02/2015	2050 On 06-August-15			Bond Future	135.56	135.6094	135.5587	135.6094	0.00
18/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1431	1	1431	1	0.00
18/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1441	1	1441	1	0.00
18/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1451	1	1451	1	0.00
18/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	AL12 On 07-May-15			Index Future	560.84	564.0240	560.8440	564.0240	0.00
18/02/2015	AL37 On 07-May-15			Index Future	460.77	462.0270	460.7740	462.0270	119.00
18/02/2015	AL37 On 06-August-15			Index Future	468.31	469.5940	468.3110	469.5940	0.00
18/02/2015	AL7T On 07-May-15			Index Future	548.85	551.9440	548.8490	551.9440	3.00
18/02/2015	AL7T On 06-August-15			Index Future	557.83	560.9840	557.8270	560.9840	0.00
18/02/2015	ALBI On 07-May-15			Index Future	501.24	503.4550	501.2380	503.4550	588.00
18/02/2015	ALBI On 06-August-15			Index Future	509.44	511.7010	509.4370	511.7010	6.00
18/02/2015	ALBI On 05-November-15			Index Future	518.00	520.3030	518.0010	520.3030	0.00
18/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2015	EL28 On 07-May-15			Bond Future	122.57	122.6099	122.5704	122.6099	0.00
18/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2430	2	2430	2	0.00
18/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2420	2	2420	2	0.00
18/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2440	2	2440	2	0.00
18/02/2015	EL28 On 06-August-15			Bond Future	124.61	124.6510	124.6072	124.6510	0.00
18/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	393	0	393	0	0.00
18/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	403	0	403	0	0.00
18/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	383	0	383	0	0.00
18/02/2015	ES33 On 07-May-15			Bond Future	9.24	86.4773	9.2380	86.4773	6,576.00
18/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3901	4	3901	4	0.00
18/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3756	4	3756	4	0.00
18/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3829	4	3829	4	0.00
18/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 06-August-15			Bond Future	9.31	87.9100	9.3085	87.9100	0.00
18/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2182	3	2182	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2109	3	2109	3	0.00
18/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2255	3	2255	3	0.00
18/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 05-November-15			Bond Future	9.38	85.5851	9.3760	85.5851	0.00
18/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2907	2	2907	2	0.00
18/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2827	2	2827	2	0.00
18/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2986	2	2986	2	0.00
18/02/2015	GOVI On 07-May-15			GOVI	497.38	499.5340	497.3760	499.5340	453.00
18/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	473860	50	473860	50	0.00
18/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	473760	50	473760	50	0.00
18/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	473660	50	473660	50	0.00
18/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 06-August-15			GOVI	505.51	507.7150	505.5120	507.7150	29.00
18/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	55020	8	55020	8	0.00
18/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	55120	8	55120	8	0.00
18/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	55220	8	55220	8	0.00
18/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 05-November-15			GOVI	514.01	516.2500	514.0100	516.2500	0.00
18/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	159900	14	159900	14	0.00
18/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	159800	14	159800	14	0.00
18/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	160000	14	160000	14	0.00
18/02/2015	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
18/02/2015	IGOV On 07-May-15			Index Future	225.12	225.3690	225.1240	225.3690	1,076.00
18/02/2015	IGOV On 06-August-15			Index Future	228.83	229.0780	228.8250	229.0780	100.00
18/02/2015	IGOV On 05-November-15			Index Future	232.69	232.9470	232.6900	232.9470	0.00
18/02/2015	ILBI On 07-May-15			Index Future	609.61	610.4150	609.6130	610.4150	0.00
18/02/2015	ILBI On 06-August-15			Index Future	619.62	620.4330	619.6160	620.4330	159.00
18/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
18/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	2,850.00
18/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
18/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8900	6.1300	93.8900	0.00
18/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.18	93.8500	6.1800	93.8500	5,000.00
18/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.20	93.8300	6.2000	93.8300	0.00
18/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.29	93.7900	6.2900	93.7900	0.00
18/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.6400	6.4500	93.6400	0.00
18/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.63	93.4600	6.6300	93.4600	0.00
18/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.77	93.3300	6.7700	93.3300	0.00
18/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.96	93.1700	6.9600	93.1700	0.00
18/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.04	93.0600	7.0400	93.0600	0.00
18/02/2015	R023 On 07-May-15			Bond Future	7.48	103.5848	7.4782	103.5848	9,568.00
18/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	3950	4	3950	4	0.00
18/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4001	4	4001	4	0.00
18/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4052	4	4052	4	0.00
18/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	138	0	138	0	0.00
18/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	143	0	143	0	0.00
18/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	133	0	133	0	0.00
18/02/2015	R023 On 06-August-15			Bond Future	7.51	105.3003	7.5140	105.3003	0.00
18/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4458	5	4458	5	0.00
18/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8488	9	8488	9	0.00
18/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4504	5	4504	5	0.00
18/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4550	5	4550	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	401	0	401	0	0.00
18/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	384	0	384	0	0.00
18/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	393	0	393	0	0.00
18/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	39	0	39	0	911.00
18/02/2015	R186 On 07-May-15			Bond Future	7.73	125.7989	7.7304	125.7989	33,734.00
18/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	4786	5	4786	5	0.00
18/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	693	1	693	1	0.00
18/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	953	1	953	1	0.00
18/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	816	1	816	1	0.00
18/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2103	2	2103	2	0.00
18/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	4717	5	4717	5	0.00
18/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	4854	5	4854	5	0.00
18/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	414	0	414	0	0.00
18/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3590	3	3590	3	4,229.00
18/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	400	0	400	0	0.00
18/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2964	2	2964	2	4,229.00
18/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	3269	3	3269	3	4,229.00
18/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	427	0	427	0	0.00
18/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1505	1	1505	1	300.00
18/02/2015	R186 On 06-August-15			Bond Future	7.77	122.5843	7.7702	122.5843	540.00
18/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	3737	4	3737	4	0.00
18/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	3685	4	3685	4	0.00
18/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	3633	4	3633	4	0.00
18/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9326	10	9326	10	0.00
18/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1793	1	1793	1	0.00
18/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1731	1	1731	1	0.00
18/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	262	0	262	0	2,500.00
18/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1761	1	1761	1	0.00
18/02/2015	R186 On 05-November-15			Bond Future	7.80	124.6257	7.8035	124.6257	0.00
18/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5305	6	5305	6	0.00
18/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5414	6	5414	6	0.00
18/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5360	6	5360	6	0.00
18/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	9894	11	9894	11	0.00
18/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1729	1	1729	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	497	0	497	0	2,600.00
18/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1704	1	1704	1	0.00
18/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1755	2	1755	2	0.00
18/02/2015	R186 On 04-February-16			Bond Future	7.82	121.5859	7.8195	121.5859	5,660.00
18/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2479	3	2479	3	0.00
18/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2447	3	2447	3	0.00
18/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2414	3	2414	3	0.00
18/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	5090	5	5090	5	0.00
18/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	5039	5	5039	5	0.00
18/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	5142	5	5142	5	0.00
18/02/2015	R197 On 07-May-15			Bond Future	288.56	289.0762	288.5571	289.0762	861.00
18/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5453	5	5453	5	0.00
18/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5443	5	5443	5	0.00
18/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5433	5	5433	5	0.00
18/02/2015	R197 On 06-August-15			Bond Future	287.25	287.7824	287.2463	287.7824	0.00
18/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	754	0	754	0	0.00
18/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	764	0	764	0	0.00
18/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	744	0	744	0	0.00
18/02/2015	R202 On 07-May-15			Bond Future	236.55	237.1435	236.5480	237.1435	50,916.00
18/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	1942	1	1942	1	0.00
18/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	1952	1	1952	1	0.00
18/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	1962	1	1962	1	0.00
18/02/2015	R202 On 06-August-15			Bond Future	237.24	237.8474	237.2358	237.8474	0.00
18/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	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
18/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2754	2	2754	2	0.00
18/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2764	2	2764	2	0.00
18/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2774	2	2774	2	0.00
18/02/2015	R203 On 07-May-15			Bond Future	6.71	104.7119	6.7103	104.7119	7,875.00
18/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1205	1	1205	1	0.00
18/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1244	1	1244	1	0.00
18/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1225	1	1225	1	0.00
18/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	56	0	56	0	0.00
18/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	58	0	58	0	0.00
18/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	54	0	54	0	0.00
18/02/2015	R203 On 06-August-15			Bond Future	6.72	106.4466	6.7158	106.4466	0.00
18/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	540	1	540	1	0.00
18/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	561	1	561	1	0.00
18/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	551	1	551	1	0.00
18/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	484	0	484	0	0.00
18/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	493	0	493	0	0.00
18/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	475	0	475	0	0.00
18/02/2015	R203 On 05-November-15			Bond Future	6.70	104.0514	6.7009	104.0514	0.00
18/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	143	0	143	0	0.00
18/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	147	0	147	0	0.00
18/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	150	0	150	0	0.00
18/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1377	1	1377	1	0.00
18/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1363	1	1363	1	0.00
18/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1391	1	1391	1	0.00
18/02/2015	R204 On 07-May-15			Bond Future	6.96	106.6107	6.9555	106.6107	14,609.00
18/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1793	2	1793	2	0.00
18/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	1820	2	1820	2	0.00
18/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	1848	2	1848	2	0.00
18/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	95	0	95	0	0.00
18/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	91	0	91	0	0.00
18/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	88	0	88	0	0.00
18/02/2015	R204 On 06-August-15			Bond Future	6.98	104.3398	6.9847	104.3398	0.00
18/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4197	4	4197	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2407	3	2407	3	0.00
18/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2458	3	2458	3	0.00
18/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2432	3	2432	3	0.00
18/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	23	0	23	0	699.00
18/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	165	0	165	0	0.00
18/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	169	0	169	0	0.00
18/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	161	0	161	0	0.00
18/02/2015	R204 On 05-November-15			Bond Future	7.00	106.0772	6.9987	106.0772	0.00
18/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	245	0	245	0	0.00
18/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	251	0	251	0	0.00
18/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	239	0	239	0	0.00
18/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2347	2	2347	2	0.00
18/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2370	2	2370	2	0.00
18/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2393	2	2393	2	0.00
18/02/2015	R207 On 07-May-15			Bond Future	7.11	103.1598	7.1104	103.1598	35,334.00
18/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4374	5	4374	5	0.00
18/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2501	3	2501	3	66.00
18/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4338	5	4338	5	0.00
18/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4411	5	4411	5	0.00
18/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	9	0	9	0	0.00
18/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	98	0	98	0	0.00
18/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	8	0	8	0	0.00
18/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	9	0	9	0	0.00
18/02/2015	R207 On 06-August-15			Bond Future	7.15	101.2254	7.1455	101.2254	0.00
18/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2529	3	2529	3	0.00
18/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2587	3	2587	3	0.00
18/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2558	3	2558	3	0.00
18/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1768	2	1768	2	70.00
18/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	331	0	331	0	0.00
18/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	317	0	317	0	0.00
18/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	598	0	598	0	0.00
18/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	324	0	324	0	0.00
18/02/2015	R207 On 05-November-15			Bond Future	7.16	102.9110	7.1645	102.9110	0.00
18/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2579	3	2579	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2631	3	2631	3	0.00
18/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2605	3	2605	3	0.00
18/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1829	2	1829	2	53.00
18/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	552	0	552	0	0.00
18/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	543	0	543	0	0.00
18/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	534	0	534	0	0.00
18/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	887	1	887	1	0.00
18/02/2015	R208 On 07-May-15			Bond Future	7.23	98.8330	7.2292	98.8330	62,199.00
18/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3539	4	3539	4	0.00
18/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3622	4	3622	4	0.00
18/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3580	4	3580	4	0.00
18/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	64	0	64	0	0.00
18/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	66	0	66	0	0.00
18/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	69	0	69	0	0.00
18/02/2015	R208 On 06-August-15			Bond Future	7.26	100.4705	7.2615	100.4705	0.00
18/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3543	4	3543	4	0.00
18/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3507	4	3507	4	0.00
18/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3580	4	3580	4	0.00
18/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	6857	7	6857	7	0.00
18/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	292	0	292	0	0.00
18/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	285	0	285	0	0.00
18/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	299	0	299	0	0.00
18/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	25	0	25	0	198.00
18/02/2015	R208 On 05-November-15			Bond Future	7.29	98.7427	7.2854	98.7427	0.00
18/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5220	6	5220	6	0.00
18/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2774	3	2774	3	0.00
18/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	2804	3	2804	3	0.00
18/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2745	3	2745	3	0.00
18/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	210	0	210	0	2,200.00
18/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	788	1	788	1	0.00
18/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	775	1	775	1	0.00
18/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	800	1	800	1	0.00
18/02/2015	R209 On 07-May-15			Bond Future	8.31	80.9650	8.3072	80.9650	14,564.00
18/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	48	0	48	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
18/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	5750	6	5750	6	0.00
18/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	1828	2	1828	2	0.00
18/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	5815	6	5815	6	0.00
18/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	5684	6	5684	6	0.00
18/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	292	0	292	0	0.00
18/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	9123	9	9123	9	0.00
18/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1888	2	1888	2	700.00
18/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	283	0	283	0	0.00
18/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	302	0	302	0	0.00
18/02/2015	R209 On 06-August-15			Bond Future	8.35	82.3065	8.3474	82.3065	0.00
18/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	11494	12	11494	12	0.00
18/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	5967	6	5967	6	0.00
18/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6024	6	6024	6	0.00
18/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6082	6	6082	6	0.00
18/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	914	1	914	1	0.00
18/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	122	0	122	0	2,914.00
18/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	897	1	897	1	0.00
18/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	931	1	931	1	0.00
18/02/2015	R209 On 05-November-15			Bond Future	8.38	80.5282	8.3835	80.5282	0.00
18/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	1994	2	1994	2	0.00
18/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2054	2	2054	2	0.00
18/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2024	2	2024	2	0.00
18/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	5248	5	5248	5	0.00
18/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	5192	5	5192	5	0.00
18/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	5304	5	5304	5	0.00
18/02/2015	R210 On 07-May-15			Bond Future	175.25	175.3124	175.2492	175.3124	583.00
18/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1761	2	1761	2	0.00
18/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1751	2	1751	2	0.00
18/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1741	2	1741	2	0.00
18/02/2015	R210 On 06-August-15			Bond Future	178.16	178.2303	178.1611	178.2303	0.00
18/02/2015	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
18/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	829	1	829	1	0.00
18/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	849	1	849	1	0.00
18/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	839	1	839	1	0.00
18/02/2015	R211 On 07-May-15			Bond Future	131.92	132.0652	131.9155	132.0652	1,120.00
18/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3084	3	3084	3	0.00
18/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3094	3	3094	3	0.00
18/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3074	3	3074	3	0.00
18/02/2015	R211 On 06-August-15			Bond Future	132.48	132.6310	132.4751	132.6310	0.00
18/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2525	2	2525	2	0.00
18/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2515	2	2515	2	0.00
18/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2535	2	2535	2	0.00
18/02/2015	R212 On 07-May-15			Bond Future	137.41	137.5491	137.4135	137.5491	1,145.00
18/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3577	3	3577	3	0.00
18/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3597	3	3597	3	0.00
18/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3587	3	3587	3	0.00
18/02/2015	R212 On 06-August-15			Bond Future	137.91	138.0469	137.9052	138.0469	0.00
18/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3085	3	3085	3	0.00
18/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3095	3	3095	3	0.00
18/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3105	3	3105	3	0.00
18/02/2015	R213 On 07-May-15			Bond Future	8.19	91.4254	8.1939	91.4254	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
18/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	4696	5	4696	5	0.00
18/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	4759	5	4759	5	0.00
18/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	4822	5	4822	5	0.00
18/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	400	0	400	0	0.00
18/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	388	0	388	0	0.00
18/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	413	0	413	0	0.00
18/02/2015	R213 On 06-August-15			Bond Future	8.24	92.9396	8.2363	92.9396	0.00
18/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	3781	4	3781	4	0.00
18/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	3830	4	3830	4	0.00
18/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	3733	4	3733	4	0.00
18/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1702	1	1702	1	0.00
18/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1673	1	1673	1	0.00
18/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1731	2	1731	2	0.00
18/02/2015	R213 On 05-November-15			Bond Future	8.28	90.9413	8.2764	90.9413	0.00
18/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1486	2	1486	2	0.00
18/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1536	2	1536	2	0.00
18/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1511	2	1511	2	0.00
18/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5881	5	5881	5	0.00
18/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5762	5	5762	5	0.00
18/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5821	5	5821	5	0.00
18/02/2015	R214 On 07-May-15			Bond Future	8.35	82.2951	8.3492	82.2951	15,571.00
18/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	6858	7	6858	7	0.00
18/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	6928	7	6928	7	0.00
18/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	6788	7	6788	7	0.00
18/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	239	0	239	0	0.00
18/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	231	0	231	0	0.00
18/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	246	0	246	0	0.00
18/02/2015	R214 On 06-August-15			Bond Future	8.39	83.6580	8.3875	83.6580	0.00
18/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	4664	5	4664	5	0.00
18/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	4719	5	4719	5	0.00
18/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	4774	5	4774	5	0.00
18/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1662	2	1662	2	0.00
18/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1634	2	1634	2	0.00
18/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1607	1	1607	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2015	R214 On 05-November-15			Bond Future	8.42	81.7585	8.4236	81.7585	0.00
18/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2077	2	2077	2	0.00
18/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2046	2	2046	2	0.00
18/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2015	2	2015	2	0.00
18/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5941	6	5941	6	0.00
18/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5879	6	5879	6	0.00
18/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5816	5	5816	5	0.00
18/02/2015	R214 On 04-February-16			Bond Future	8.45	83.2416	8.4502	83.2416	4,420.00
18/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2494	3	2494	3	0.00
18/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2526	3	2526	3	0.00
18/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2461	3	2461	3	0.00
18/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6487	6	6487	6	0.00
18/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6548	6	6548	6	0.00
18/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6609	6	6609	6	0.00
18/02/2015	R248 On 07-May-15			Bond Future	8.42	105.9938	8.4153	105.9938	31,478.00
18/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	8840	9	8840	9	0.00
18/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	8938	10	8938	10	0.00
18/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	8742	9	8742	9	0.00
18/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 06-August-15			Bond Future	8.46	107.7492	8.4551	107.7492	745.00
18/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	3146	4	3146	4	0.00
18/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	3360	4	3360	4	0.00
18/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	3253	4	3253	4	0.00
18/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 05-November-15			Bond Future	8.49	105.1111	8.4925	105.1111	0.00
18/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	5931	5	5931	5	0.00
18/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	5807	5	5807	5	0.00

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<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>
18/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	5684	5	5684	5	0.00

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