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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
19/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	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
19/02/2015	2025 On 07-May-15			Bond Future	118.63	118.6437	118.6295	118.6437	16.00
19/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2361	2	2361	2	0.00
19/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2381	2	2381	2	0.00
19/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2371	2	2371	2	0.00
19/02/2015	2025 On 06-August-15			Bond Future	119.42	119.4393	119.4227	119.4393	0.00
19/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1577	2	1577	2	0.00
19/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1587	2	1587	2	0.00
19/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1567	2	1567	2	0.00
19/02/2015	2030 On 07-May-15			Bond Future	8.06	101.0345	8.0612	101.0345	5,775.00
19/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5543	5	5543	5	0.00
19/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5700	5	5700	5	0.00
19/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5622	5	5622	5	0.00
19/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2030 On 06-August-15			Bond Future	8.11	98.6962	8.1061	98.6962	0.00
19/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3134	4	3134	4	0.00
19/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2959	4	2959	4	0.00
19/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3047	4	3047	4	0.00
19/02/2015	2032 On 07-May-15			Bond Future	8.22	100.5416	8.2159	100.5416	18.00
19/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2442	2	2442	2	0.00
19/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2616	2	2616	2	0.00
19/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2529	2	2529	2	0.00
19/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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19/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 06-August-15			Bond Future	8.26	102.2044	8.2601	102.2044	0.00
19/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2201	1	2201	1	0.00
19/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2114	1	2114	1	0.00
19/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2028	1	2028	1	0.00
19/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 05-November-15			Bond Future	8.30	99.7495	8.2995	99.7495	0.00
19/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2700	3	2700	3	0.00
19/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2792	4	2792	4	0.00
19/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2609	3	2609	3	0.00
19/02/2015	2037 On 07-May-15			Bond Future	8.26	103.7763	8.2639	103.7763	32,860.00
19/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7010	6	7010	6	0.00
19/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7193	6	7193	6	0.00
19/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7101	6	7101	6	0.00
19/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 06-August-15			Bond Future	8.31	101.2329	8.3075	101.2329	1,954.00
19/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4317	3	4317	3	0.00
19/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4222	3	4222	3	0.00
19/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4411	3	4411	3	0.00
19/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 05-November-15			Bond Future	8.34	102.9185	8.3427	102.9185	0.00
19/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3515	4	3515	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
19/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3620	5	3620	5	0.00
19/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3410	4	3410	4	0.00
19/02/2015	2038 On 07-May-15			Bond Future	125.66	125.6756	125.6605	125.6756	3,261.00
19/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1339	1	1339	1	0.00
19/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1349	1	1349	1	0.00
19/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1329	1	1329	1	0.00
19/02/2015	2038 On 06-August-15			Bond Future	126.42	126.4409	126.4236	126.4409	0.00
19/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1566	2	1566	2	0.00
19/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1586	2	1586	2	0.00
19/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1576	2	1576	2	0.00
19/02/2015	2044 On 07-May-15			Bond Future	8.34	105.8079	8.3371	105.8079	9,494.00
19/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7037	6	7037	6	0.00
19/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6936	6	6936	6	0.00
19/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7136	6	7136	6	0.00
19/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 06-August-15			Bond Future	8.38	103.1729	8.3790	103.1729	0.00
19/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3895	3	3895	3	0.00
19/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4104	3	4104	3	0.00
19/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3999	3	3999	3	0.00
19/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 05-November-15			Bond Future	8.41	104.8908	8.4131	104.8908	0.00
19/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/02/2015	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
19/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1829	3	1829	3	0.00
19/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1716	3	1716	3	0.00
19/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1943	3	1943	3	0.00
19/02/2015	2046 On 07-May-15			Bond Future	125.94	126.2387	125.9417	126.2387	5,889.00
19/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1058	1	1058	1	0.00
19/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1048	1	1048	1	0.00
19/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1068	1	1068	1	0.00
19/02/2015	2046 On 06-August-15			Bond Future	128.03	128.3366	128.0320	128.3366	0.00
19/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	958	1	958	1	0.00
19/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	968	1	968	1	0.00
19/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	978	1	978	1	0.00
19/02/2015	2050 On 07-May-15			Bond Future	134.78	134.7912	134.7755	134.7912	2,753.00
19/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	215	0	215	0	0.00
19/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	225	0	225	0	0.00
19/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	235	0	235	0	0.00
19/02/2015	2050 On 06-August-15			Bond Future	135.54	135.5587	135.5402	135.5587	0.00
19/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1450	1	1450	1	0.00
19/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1460	1	1460	1	0.00
19/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1470	1	1470	1	0.00
19/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	AL12 On 07-May-15			Index Future	565.63	560.8440	565.6330	560.8440	0.00
19/02/2015	AL37 On 07-May-15			Index Future	461.85	460.7740	461.8450	460.7740	119.00
19/02/2015	AL37 On 06-August-15			Index Future	469.39	468.3110	469.3920	468.3110	0.00
19/02/2015	AL7T On 07-May-15			Index Future	551.49	548.8490	551.4870	548.8490	3.00
19/02/2015	AL7T On 06-August-15			Index Future	560.50	557.8270	560.4990	557.8270	0.00
19/02/2015	ALBI On 07-May-15			Index Future	503.85	501.2380	503.8540	501.2380	588.00
19/02/2015	ALBI On 06-August-15			Index Future	512.09	509.4370	512.0880	509.4370	6.00
19/02/2015	ALBI On 05-November-15			Index Future	520.70	518.0010	520.6980	518.0010	0.00
19/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2015	EL28 On 07-May-15			Bond Future	122.56	122.5704	122.5567	122.5704	0.00
19/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2443	2	2443	2	0.00
19/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2433	2	2433	2	0.00
19/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2453	2	2453	2	0.00
19/02/2015	EL28 On 06-August-15			Bond Future	124.59	124.6072	124.5913	124.6072	0.00
19/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	409	0	409	0	0.00
19/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	419	0	419	0	0.00
19/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	399	0	399	0	0.00
19/02/2015	ES33 On 07-May-15			Bond Future	9.15	85.9401	9.1499	85.9401	6,576.00
19/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4587	4	4587	4	0.00
19/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4443	4	4443	4	0.00
19/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4515	4	4515	4	0.00
19/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 06-August-15			Bond Future	9.22	87.3611	9.2179	87.3611	0.00
19/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2878	2	2878	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2805	2	2805	2	0.00
19/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2951	2	2951	2	0.00
19/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 05-November-15			Bond Future	9.28	85.0268	9.2826	85.0268	0.00
19/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2199	3	2199	3	0.00
19/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2119	3	2119	3	0.00
19/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2278	3	2278	3	0.00
19/02/2015	GOVI On 07-May-15			GOVI	499.88	497.3760	499.8760	497.3760	457.00
19/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	498860	47	498860	47	0.00
19/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	498760	47	498760	47	0.00
19/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	498660	47	498660	47	0.00
19/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 06-August-15			GOVI	508.05	505.5120	508.0450	505.5120	29.00
19/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	80350	6	80350	6	0.00
19/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	80450	6	80450	6	0.00
19/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	80550	6	80550	6	0.00
19/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 05-November-15			GOVI	516.59	514.0100	516.5870	514.0100	0.00
19/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	134130	16	134130	16	0.00
19/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	134030	16	134030	16	0.00
19/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	134230	16	134230	16	0.00
19/02/2015	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
19/02/2015	IGOV On 07-May-15			Index Future	225.05	225.1240	225.0490	225.1240	1,076.00
19/02/2015	IGOV On 06-August-15			Index Future	228.74	228.8250	228.7440	228.8250	100.00
19/02/2015	IGOV On 05-November-15			Index Future	232.61	232.6900	232.6090	232.6900	0.00
19/02/2015	ILBI On 07-May-15			Index Future	609.41	609.6130	609.4070	609.6130	0.00
19/02/2015	ILBI On 06-August-15			Index Future	619.40	619.6160	619.4040	619.6160	159.00
19/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	2,850.00
19/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
19/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8700	6.1600	93.8700	0.00
19/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	5,000.00
19/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.8000	6.2200	93.8000	0.00
19/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	6.2500	6.2450	6.2500	0.00
19/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.24	93.7100	6.2400	93.7100	0.00
19/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.5500	6.3900	93.5500	0.00
19/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.3700	6.5600	93.3700	0.00
19/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.70	93.2300	6.7000	93.2300	0.00
19/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.87	93.0400	6.8700	93.0400	0.00
19/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.98	92.9600	6.9800	92.9600	0.00
19/02/2015	R023 On 07-May-15			Bond Future	7.42	103.1054	7.4155	103.1054	14,434.00
19/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4285	4	4285	4	0.00
19/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4336	4	4336	4	0.00
19/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4389	4	4389	4	0.00
19/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	103	0	103	0	0.00
19/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	108	0	108	0	0.00
19/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	99	0	99	0	0.00
19/02/2015	R023 On 06-August-15			Bond Future	7.45	104.8098	7.4488	104.8098	0.00
19/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4771	4	4771	4	0.00
19/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8854	8	8854	8	0.00
19/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4818	5	4818	5	0.00
19/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4864	5	4864	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
19/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	339	0	339	0	0.00
19/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	324	0	324	0	0.00
19/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	332	0	332	0	0.00
19/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	31	0	31	0	911.00
19/02/2015	R186 On 07-May-15			Bond Future	7.65	125.0541	7.6526	125.0541	33,614.00
19/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5354	5	5354	5	0.00
19/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	878	1	878	1	0.00
19/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1185	1	1185	1	0.00
19/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1024	1	1024	1	0.00
19/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2489	2	2489	2	0.00
19/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5283	5	5283	5	0.00
19/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5425	5	5425	5	0.00
19/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	308	0	308	0	0.00
19/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3101	4	3101	4	4,229.00
19/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	297	0	297	0	0.00
19/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2522	3	2522	3	4,229.00
19/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2803	3	2803	3	4,229.00
19/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	318	0	318	0	0.00
19/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1217	2	1217	2	300.00
19/02/2015	R186 On 06-August-15			Bond Future	7.69	121.8234	7.6897	121.8234	540.00
19/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4174	4	4174	4	0.00
19/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4119	4	4119	4	0.00
19/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4064	4	4064	4	0.00
19/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9956	9	9956	9	0.00
19/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1540	2	1540	2	0.00
19/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1484	2	1484	2	0.00
19/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	209	0	209	0	2,500.00
19/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1512	2	1512	2	0.00
19/02/2015	R186 On 05-November-15			Bond Future	7.72	123.8516	7.7201	123.8516	0.00
19/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5784	5	5784	5	0.00
19/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5898	5	5898	5	0.00
19/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5841	5	5841	5	0.00
19/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10511	10	10511	10	0.00
19/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1516	2	1516	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	418	0	418	0	2,600.00
19/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1493	2	1493	2	0.00
19/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1538	2	1538	2	0.00
19/02/2015	R186 On 04-February-16			Bond Future	7.73	120.7959	7.7331	120.7959	5,660.00
19/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2770	2	2770	2	0.00
19/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2735	2	2735	2	0.00
19/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2700	2	2700	2	0.00
19/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4671	5	4671	5	0.00
19/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4623	5	4623	5	0.00
19/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4720	5	4720	5	0.00
19/02/2015	R197 On 07-May-15			Bond Future	288.52	288.5571	288.5219	288.5571	861.00
19/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5488	5	5488	5	0.00
19/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5478	5	5478	5	0.00
19/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5468	5	5468	5	0.00
19/02/2015	R197 On 06-August-15			Bond Future	287.21	287.2463	287.2056	287.2463	0.00
19/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	794	1	794	1	0.00
19/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	804	1	804	1	0.00
19/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	784	1	784	1	0.00
19/02/2015	R202 On 07-May-15			Bond Future	236.52	236.5480	236.5195	236.5480	50,916.00
19/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	1970	2	1970	2	0.00
19/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	1980	2	1980	2	0.00
19/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	1990	2	1990	2	0.00
19/02/2015	R202 On 06-August-15			Bond Future	237.20	237.2358	237.2024	237.2358	0.00
19/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	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
19/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2788	3	2788	3	0.00
19/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2798	3	2798	3	0.00
19/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2808	3	2808	3	0.00
19/02/2015	R203 On 07-May-15			Bond Future	6.64	104.5723	6.6438	104.5723	7,875.00
19/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1334	1	1334	1	0.00
19/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1374	1	1374	1	0.00
19/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1354	1	1354	1	0.00
19/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	40	0	40	0	0.00
19/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	42	0	42	0	0.00
19/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	38	0	38	0	0.00
19/02/2015	R203 On 06-August-15			Bond Future	6.64	106.3014	6.6415	106.3014	0.00
19/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	617	1	617	1	0.00
19/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	640	1	640	1	0.00
19/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	629	1	629	1	0.00
19/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	416	0	416	0	0.00
19/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	424	0	424	0	0.00
19/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	408	0	408	0	0.00
19/02/2015	R203 On 05-November-15			Bond Future	6.62	103.9034	6.6157	103.9034	0.00
19/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	173	0	173	0	0.00
19/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	177	0	177	0	0.00
19/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	181	0	181	0	0.00
19/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1258	1	1258	1	0.00
19/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1245	1	1245	1	0.00
19/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1272	1	1272	1	0.00
19/02/2015	R204 On 07-May-15			Bond Future	6.89	106.3934	6.8856	106.3934	14,609.00
19/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1991	2	1991	2	0.00
19/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2019	2	2019	2	0.00
19/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2048	2	2048	2	0.00
19/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	68	0	68	0	0.00
19/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	65	0	65	0	0.00
19/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	63	0	63	0	0.00
19/02/2015	R204 On 06-August-15			Bond Future	6.91	104.1157	6.9092	104.1157	0.00
19/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4418	4	4418	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
19/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2602	2	2602	2	0.00
19/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2653	2	2653	2	0.00
19/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2628	2	2628	2	0.00
19/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	17	0	17	0	699.00
19/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	133	0	133	0	0.00
19/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	137	0	137	0	0.00
19/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	130	0	130	0	0.00
19/02/2015	R204 On 05-November-15			Bond Future	6.92	105.8490	6.9164	105.8490	0.00
19/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	291	0	291	0	0.00
19/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	298	0	298	0	0.00
19/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	284	0	284	0	0.00
19/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2162	2	2162	2	0.00
19/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2185	2	2185	2	0.00
19/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2207	2	2207	2	0.00
19/02/2015	R207 On 07-May-15			Bond Future	7.05	102.8761	7.0518	102.8761	35,334.00
19/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4602	4	4602	4	0.00
19/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2708	3	2708	3	66.00
19/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4565	4	4565	4	0.00
19/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4639	4	4639	4	0.00
19/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	6	0	6	0	0.00
19/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	75	0	75	0	0.00
19/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	6	0	6	0	0.00
19/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	6	0	6	0	0.00
19/02/2015	R207 On 06-August-15			Bond Future	7.08	100.9339	7.0835	100.9339	0.00
19/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2713	3	2713	3	0.00
19/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2774	3	2774	3	0.00
19/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2743	3	2743	3	0.00
19/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1925	2	1925	2	70.00
19/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	283	0	283	0	0.00
19/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	270	0	270	0	0.00
19/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	522	1	522	1	0.00
19/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	277	0	277	0	0.00
19/02/2015	R207 On 05-November-15			Bond Future	7.10	102.6143	7.0981	102.6143	0.00
19/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2754	3	2754	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
19/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2807	3	2807	3	0.00
19/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2781	3	2781	3	0.00
19/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1977	2	1977	2	53.00
19/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	490	1	490	1	0.00
19/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	482	1	482	1	0.00
19/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	474	1	474	1	0.00
19/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	798	1	798	1	0.00
19/02/2015	R208 On 07-May-15			Bond Future	7.17	98.4995	7.1713	98.4995	62,199.00
19/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3792	4	3792	4	0.00
19/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3876	4	3876	4	0.00
19/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3834	4	3834	4	0.00
19/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	47	0	47	0	0.00
19/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	49	0	49	0	0.00
19/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	52	0	52	0	0.00
19/02/2015	R208 On 06-August-15			Bond Future	7.20	100.1283	7.2008	100.1283	0.00
19/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3773	4	3773	4	0.00
19/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3736	4	3736	4	0.00
19/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3810	4	3810	4	0.00
19/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7125	7	7125	7	0.00
19/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	248	0	248	0	0.00
19/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	242	0	242	0	0.00
19/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	254	0	254	0	0.00
19/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	19	0	198.00
19/02/2015	R208 On 05-November-15			Bond Future	7.22	98.3945	7.2213	98.3945	0.00
19/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5470	5	5470	5	0.00
19/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2969	3	2969	3	0.00
19/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3000	3	3000	3	0.00
19/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2939	3	2939	3	0.00
19/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	181	0	181	0	2,200.00
19/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	704	1	704	1	0.00
19/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	693	1	693	1	0.00
19/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	716	1	716	1	0.00
19/02/2015	R209 On 07-May-15			Bond Future	8.22	80.4666	8.2198	80.4666	14,564.00
19/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	70	0	70	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
19/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6400	6	6400	6	0.00
19/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2210	2	2210	2	0.00
19/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6467	6	6467	6	0.00
19/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6332	6	6332	6	0.00
19/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	211	0	211	0	0.00
19/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8414	9	8414	9	0.00
19/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1538	2	1538	2	700.00
19/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	204	0	204	0	0.00
19/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	218	0	218	0	0.00
19/02/2015	R209 On 06-August-15			Bond Future	8.26	81.7973	8.2579	81.7973	0.00
19/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12208	11	12208	11	0.00
19/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6551	6	6551	6	0.00
19/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6611	6	6611	6	0.00
19/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6671	6	6671	6	0.00
19/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	759	1	759	1	0.00
19/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	94	0	94	0	2,914.00
19/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	745	1	745	1	0.00
19/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	774	1	774	1	0.00
19/02/2015	R209 On 05-November-15			Bond Future	8.29	80.0102	8.2916	80.0102	0.00
19/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2278	2	2278	2	0.00
19/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2345	2	2345	2	0.00
19/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2311	2	2311	2	0.00
19/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4780	5	4780	5	0.00
19/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4727	5	4727	5	0.00
19/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4834	5	4834	5	0.00
19/02/2015	R210 On 07-May-15			Bond Future	175.23	175.2492	175.2276	175.2492	583.00
19/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1782	2	1782	2	0.00
19/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1772	2	1772	2	0.00
19/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1762	2	1762	2	0.00
19/02/2015	R210 On 06-August-15			Bond Future	178.14	178.1611	178.1362	178.1611	0.00
19/02/2015	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
19/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	854	1	854	1	0.00
19/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	874	1	874	1	0.00
19/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	864	1	864	1	0.00
19/02/2015	R211 On 07-May-15			Bond Future	131.90	131.9155	131.8985	131.9155	1,120.00
19/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3101	3	3101	3	0.00
19/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3111	3	3111	3	0.00
19/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3091	3	3091	3	0.00
19/02/2015	R211 On 06-August-15			Bond Future	132.46	132.4751	132.4556	132.4751	0.00
19/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2544	3	2544	3	0.00
19/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2534	3	2534	3	0.00
19/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2554	3	2554	3	0.00
19/02/2015	R212 On 07-May-15			Bond Future	137.22	137.4135	137.2234	137.4135	1,145.00
19/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3767	4	3767	4	0.00
19/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3787	4	3787	4	0.00
19/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3777	4	3777	4	0.00
19/02/2015	R212 On 06-August-15			Bond Future	137.71	137.9052	137.7095	137.9052	0.00
19/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3280	3	3280	3	0.00
19/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3290	3	3290	3	0.00
19/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3300	3	3300	3	0.00
19/02/2015	R213 On 07-May-15			Bond Future	8.12	90.8971	8.1166	90.8971	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
19/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5227	5	5227	5	0.00
19/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5292	5	5292	5	0.00
19/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5358	5	5358	5	0.00
19/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	303	0	303	0	0.00
19/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	293	0	293	0	0.00
19/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	313	0	313	0	0.00
19/02/2015	R213 On 06-August-15			Bond Future	8.16	92.3997	8.1569	92.3997	0.00
19/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4194	4	4194	4	0.00
19/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4246	4	4246	4	0.00
19/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4143	4	4143	4	0.00
19/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1474	2	1474	2	0.00
19/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1449	2	1449	2	0.00
19/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1501	2	1501	2	0.00
19/02/2015	R213 On 05-November-15			Bond Future	8.19	90.3920	8.1946	90.3920	0.00
19/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1691	1	1691	1	0.00
19/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1746	2	1746	2	0.00
19/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1718	2	1718	2	0.00
19/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5435	6	5435	6	0.00
19/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5320	6	5320	6	0.00
19/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5377	6	5377	6	0.00
19/02/2015	R214 On 07-May-15			Bond Future	8.25	81.8090	8.2517	81.8090	15,571.00
19/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7655	7	7655	7	0.00
19/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7727	7	7727	7	0.00
19/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7583	7	7583	7	0.00
19/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	164	0	164	0	0.00
19/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	159	0	159	0	0.00
19/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	169	0	169	0	0.00
19/02/2015	R214 On 06-August-15			Bond Future	8.29	83.1614	8.2877	83.1614	0.00
19/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5273	5	5273	5	0.00
19/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5331	5	5331	5	0.00
19/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5389	5	5389	5	0.00
19/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1386	2	1386	2	0.00
19/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1361	2	1361	2	0.00
19/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1337	2	1337	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2015	R214 On 05-November-15			Bond Future	8.32	81.2533	8.3213	81.2533	0.00
19/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2413	2	2413	2	0.00
19/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2378	2	2378	2	0.00
19/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2344	2	2344	2	0.00
19/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5371	6	5371	6	0.00
19/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5311	6	5311	6	0.00
19/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5252	6	5252	6	0.00
19/02/2015	R214 On 04-February-16			Bond Future	8.35	82.7260	8.3454	82.7260	4,420.00
19/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2846	2	2846	2	0.00
19/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2881	3	2881	3	0.00
19/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2810	2	2810	2	0.00
19/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5926	6	5926	6	0.00
19/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5985	7	5985	7	0.00
19/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6043	7	6043	7	0.00
19/02/2015	R248 On 07-May-15			Bond Future	8.32	105.4249	8.3177	105.4249	31,478.00
19/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9967	9	9967	9	0.00
19/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10065	9	10065	9	0.00
19/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9869	9	9869	9	0.00
19/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 06-August-15			Bond Future	8.36	107.1677	8.3551	107.1677	745.00
19/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4290	3	4290	3	0.00
19/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4505	3	4505	3	0.00
19/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4398	3	4398	3	0.00
19/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 05-November-15			Bond Future	8.39	104.5195	8.3900	104.5195	0.00
19/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4767	6	4767	6	0.00
19/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4644	6	4644	6	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>
19/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4520	6	4520	6	0.00

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