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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
20/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	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
20/02/2015	2025 On 07-May-15			Bond Future	118.51	118.6295	118.5083	118.6295	16.00
20/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2482	2	2482	2	0.00
20/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2502	2	2502	2	0.00
20/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2492	2	2492	2	0.00
20/02/2015	2025 On 06-August-15			Bond Future	119.30	119.4227	119.2990	119.4227	0.00
20/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1701	2	1701	2	0.00
20/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1711	2	1711	2	0.00
20/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1691	2	1691	2	0.00
20/02/2015	2030 On 07-May-15			Bond Future	8.10	101.6907	8.1017	101.6907	5,775.00
20/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5200	6	5200	6	0.00
20/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5356	6	5356	6	0.00
20/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5278	6	5278	6	0.00
20/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2030 On 06-August-15			Bond Future	8.15	99.3616	8.1480	99.3616	0.00
20/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3484	3	3484	3	0.00
20/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3309	3	3309	3	0.00
20/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3396	3	3396	3	0.00
20/02/2015	2032 On 07-May-15			Bond Future	8.26	101.2408	8.2563	101.2408	18.00
20/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2076	2	2076	2	0.00
20/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2251	3	2251	3	0.00
20/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2163	3	2163	3	0.00
20/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 06-August-15			Bond Future	8.30	102.9133	8.3018	102.9133	0.00
20/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	1829	2	1829	2	0.00
20/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	1742	2	1742	2	0.00
20/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1655	2	1655	2	0.00
20/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 05-November-15			Bond Future	8.34	100.4706	8.3423	100.4706	0.00
20/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	3078	3	3078	3	0.00
20/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	3170	3	3170	3	0.00
20/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2987	3	2987	3	0.00
20/02/2015	2037 On 07-May-15			Bond Future	8.30	104.7152	8.3043	104.7152	32,860.00
20/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6599	7	6599	7	0.00
20/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6782	7	6782	7	0.00
20/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6690	7	6690	7	0.00
20/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 06-August-15			Bond Future	8.35	102.1856	8.3491	102.1856	1,954.00
20/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	3898	4	3898	4	0.00
20/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	3804	4	3804	4	0.00
20/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	3993	4	3993	4	0.00
20/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 05-November-15			Bond Future	8.39	103.8876	8.3853	103.8876	0.00
20/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3940	4	3940	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
20/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	4045	4	4045	4	0.00
20/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3835	3	3835	3	0.00
20/02/2015	2038 On 07-May-15			Bond Future	125.65	125.6605	125.6450	125.6605	3,261.00
20/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1355	1	1355	1	0.00
20/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1365	1	1365	1	0.00
20/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1345	1	1345	1	0.00
20/02/2015	2038 On 06-August-15			Bond Future	126.41	126.4236	126.4072	126.4236	0.00
20/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1583	2	1583	2	0.00
20/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1603	2	1603	2	0.00
20/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1593	2	1593	2	0.00
20/02/2015	2044 On 07-May-15			Bond Future	8.37	106.8979	8.3724	106.8979	9,494.00
20/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6641	7	6641	7	0.00
20/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6541	7	6541	7	0.00
20/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6741	7	6741	7	0.00
20/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 06-August-15			Bond Future	8.42	104.2791	8.4153	104.2791	0.00
20/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3492	4	3492	4	0.00
20/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3701	4	3701	4	0.00
20/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3597	4	3597	4	0.00
20/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 05-November-15			Bond Future	8.45	106.0159	8.4503	106.0159	0.00
20/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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20/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2238	2	2238	2	0.00
20/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	2125	2	2125	2	0.00
20/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2352	2	2352	2	0.00
20/02/2015	2046 On 07-May-15			Bond Future	125.64	125.9417	125.6450	125.9417	5,889.00
20/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1355	1	1355	1	0.00
20/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1345	1	1345	1	0.00
20/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1365	1	1365	1	0.00
20/02/2015	2046 On 06-August-15			Bond Future	127.73	128.0320	127.7301	128.0320	0.00
20/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	1260	1	1260	1	0.00
20/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	1270	1	1270	1	0.00
20/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	1280	1	1280	1	0.00
20/02/2015	2050 On 07-May-15			Bond Future	134.26	134.7755	134.2649	134.7755	2,753.00
20/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	725	0	725	0	0.00
20/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	735	0	735	0	0.00
20/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	745	0	745	0	0.00
20/02/2015	2050 On 06-August-15			Bond Future	135.02	135.5402	135.0206	135.5402	0.00
20/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1969	1	1969	1	0.00
20/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1979	1	1979	1	0.00
20/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1989	1	1989	1	0.00
20/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	AL12 On 07-May-15			Index Future	563.51	565.6330	563.5050	565.6330	0.00
20/02/2015	AL37 On 07-May-15			Index Future	461.30	461.8450	461.3020	461.8450	119.00
20/02/2015	AL37 On 06-August-15			Index Future	468.84	469.3920	468.8380	469.3920	0.00
20/02/2015	AL7T On 07-May-15			Index Future	550.31	551.4870	550.3110	551.4870	3.00
20/02/2015	AL7T On 06-August-15			Index Future	559.30	560.4990	559.3010	560.4990	0.00
20/02/2015	ALBI On 07-May-15			Index Future	502.67	503.8540	502.6710	503.8540	618.00
20/02/2015	ALBI On 06-August-15			Index Future	510.88	512.0880	510.8820	512.0880	10.00
20/02/2015	ALBI On 05-November-15			Index Future	519.48	520.6980	519.4750	520.6980	0.00
20/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2015	EL28 On 07-May-15			Bond Future	122.54	122.5567	122.5426	122.5567	0.00
20/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2457	2	2457	2	0.00
20/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2447	2	2447	2	0.00
20/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2467	2	2467	2	0.00
20/02/2015	EL28 On 06-August-15			Bond Future	124.58	124.5913	124.5764	124.5913	0.00
20/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	424	0	424	0	0.00
20/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	434	0	434	0	0.00
20/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	414	0	414	0	0.00
20/02/2015	ES33 On 07-May-15			Bond Future	9.19	86.6264	9.1901	86.6264	6,576.00
20/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4273	5	4273	5	0.00
20/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4129	4	4129	4	0.00
20/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4201	5	4201	5	0.00
20/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 06-August-15			Bond Future	9.26	88.0572	9.2594	88.0572	0.00
20/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2559	3	2559	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
20/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2485	3	2485	3	0.00
20/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2632	3	2632	3	0.00
20/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 05-November-15			Bond Future	9.33	85.7348	9.3253	85.7348	0.00
20/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2523	2	2523	2	0.00
20/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2444	2	2444	2	0.00
20/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2602	2	2602	2	0.00
20/02/2015	GOVI On 07-May-15			GOVI	498.75	499.8760	498.7480	499.8760	457.00
20/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	487580	50	487580	50	0.00
20/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	487480	50	487480	50	0.00
20/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	487380	50	487380	50	0.00
20/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 06-August-15			GOVI	506.90	508.0450	506.8960	508.0450	29.00
20/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	68860	8	68860	8	0.00
20/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	68960	8	68960	8	0.00
20/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	69060	8	69060	8	0.00
20/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 05-November-15			GOVI	515.42	516.5870	515.4210	516.5870	0.00
20/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	145790	13	145790	13	0.00
20/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	145690	13	145690	13	0.00
20/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	145890	13	145890	13	0.00
20/02/2015	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
20/02/2015	IGOV On 07-May-15			Index Future	224.93	225.0490	224.9290	225.0490	1,076.00
20/02/2015	IGOV On 06-August-15			Index Future	228.62	228.7440	228.6220	228.7440	100.00
20/02/2015	IGOV On 05-November-15			Index Future	232.49	232.6090	232.4850	232.6090	0.00
20/02/2015	ILBI On 07-May-15			Index Future	609.08	609.4070	609.0770	609.4070	0.00
20/02/2015	ILBI On 06-August-15			Index Future	619.07	619.4040	619.0670	619.4040	159.00
20/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	2,850.00
20/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
20/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
20/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	5,000.00
20/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
20/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
20/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
20/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
20/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
20/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
20/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
20/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
20/02/2015	R023 On 07-May-15			Bond Future	7.44	103.4756	7.4409	103.4756	14,434.00
20/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4144	4	4144	4	0.00
20/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4195	4	4195	4	0.00
20/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4247	4	4247	4	0.00
20/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	112	0	112	0	0.00
20/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	117	0	117	0	0.00
20/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	108	0	108	0	0.00
20/02/2015	R023 On 06-August-15			Bond Future	7.48	105.1845	7.4754	105.1845	0.00
20/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4638	5	4638	5	0.00
20/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8703	9	8703	9	0.00
20/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4684	5	4684	5	0.00
20/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4730	5	4730	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
20/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	359	0	359	0	0.00
20/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	343	0	343	0	0.00
20/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	351	0	351	0	0.00
20/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	33	0	33	0	911.00
20/02/2015	R186 On 07-May-15			Bond Future	7.69	125.7283	7.6882	125.7283	33,614.00
20/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5081	5	5081	5	0.00
20/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	774	1	774	1	0.00
20/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1059	1	1059	1	0.00
20/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	909	1	909	1	0.00
20/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2291	2	2291	2	0.00
20/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5010	5	5010	5	0.00
20/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5151	5	5151	5	0.00
20/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	343	0	343	0	0.00
20/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3307	3	3307	3	4,229.00
20/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	332	0	332	0	0.00
20/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2704	3	2704	3	4,229.00
20/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2997	3	2997	3	4,229.00
20/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	355	0	355	0	0.00
20/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1327	1	1327	1	300.00
20/02/2015	R186 On 06-August-15			Bond Future	7.73	122.5067	7.7267	122.5067	540.00
20/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	3959	4	3959	4	0.00
20/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	3905	4	3905	4	0.00
20/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	3852	4	3852	4	0.00
20/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9661	10	9661	10	0.00
20/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1642	2	1642	2	0.00
20/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1584	1	1584	1	0.00
20/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	228	0	228	0	2,500.00
20/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1613	2	1613	2	0.00
20/02/2015	R186 On 05-November-15			Bond Future	7.76	124.5467	7.7583	124.5467	0.00
20/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5554	6	5554	6	0.00
20/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5665	6	5665	6	0.00
20/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5609	6	5609	6	0.00
20/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10222	11	10222	11	0.00
20/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1603	2	1603	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
20/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	448	0	448	0	2,600.00
20/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1579	1	1579	1	0.00
20/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1627	2	1627	2	0.00
20/02/2015	R186 On 04-February-16			Bond Future	7.77	121.5028	7.7735	121.5028	5,660.00
20/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2624	3	2624	3	0.00
20/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2590	3	2590	3	0.00
20/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2556	3	2556	3	0.00
20/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4858	5	4858	5	0.00
20/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4808	5	4808	5	0.00
20/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4908	5	4908	5	0.00
20/02/2015	R197 On 07-May-15			Bond Future	288.49	288.5219	288.4856	288.5219	861.00
20/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5524	5	5524	5	0.00
20/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5514	5	5514	5	0.00
20/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5504	5	5504	5	0.00
20/02/2015	R197 On 06-August-15			Bond Future	287.17	287.2056	287.1676	287.2056	0.00
20/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	832	1	832	1	0.00
20/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	842	1	842	1	0.00
20/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	822	1	822	1	0.00
20/02/2015	R202 On 07-May-15			Bond Future	236.49	236.5195	236.4897	236.5195	50,916.00
20/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	2000	2	2000	2	0.00
20/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	2010	2	2010	2	0.00
20/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	2020	2	2020	2	0.00
20/02/2015	R202 On 06-August-15			Bond Future	237.17	237.2024	237.1712	237.2024	0.00
20/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	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
20/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2819	3	2819	3	0.00
20/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2829	3	2829	3	0.00
20/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2839	3	2839	3	0.00
20/02/2015	R203 On 07-May-15			Bond Future	6.68	104.7175	6.6764	104.7175	7,875.00
20/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1269	1	1269	1	0.00
20/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1308	1	1308	1	0.00
20/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1288	1	1288	1	0.00
20/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	46	0	46	0	0.00
20/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	48	0	48	0	0.00
20/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	44	0	44	0	0.00
20/02/2015	R203 On 06-August-15			Bond Future	6.68	106.4472	6.6786	106.4472	0.00
20/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	576	1	576	1	0.00
20/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	598	1	598	1	0.00
20/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	586	1	586	1	0.00
20/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	447	0	447	0	0.00
20/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	455	0	455	0	0.00
20/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	438	0	438	0	0.00
20/02/2015	R203 On 05-November-15			Bond Future	6.66	104.0520	6.6578	104.0520	0.00
20/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	157	0	157	0	0.00
20/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	160	0	160	0	0.00
20/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	164	0	164	0	0.00
20/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1315	1	1315	1	0.00
20/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1302	1	1302	1	0.00
20/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1329	1	1329	1	0.00
20/02/2015	R204 On 07-May-15			Bond Future	6.92	106.6183	6.9172	106.6183	14,609.00
20/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1898	2	1898	2	0.00
20/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	1926	2	1926	2	0.00
20/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	1954	2	1954	2	0.00
20/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	77	0	77	0	0.00
20/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	74	0	74	0	0.00
20/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	71	0	71	0	0.00
20/02/2015	R204 On 06-August-15			Bond Future	6.94	104.3425	6.9437	104.3425	0.00
20/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4316	4	4316	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
20/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2510	3	2510	3	0.00
20/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2561	3	2561	3	0.00
20/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2536	3	2536	3	0.00
20/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	19	0	19	0	699.00
20/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	145	0	145	0	0.00
20/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	149	0	149	0	0.00
20/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	141	0	141	0	0.00
20/02/2015	R204 On 05-November-15			Bond Future	6.95	106.0800	6.9538	106.0800	0.00
20/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	267	0	267	0	0.00
20/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	274	0	274	0	0.00
20/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	261	0	261	0	0.00
20/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2244	2	2244	2	0.00
20/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2266	2	2266	2	0.00
20/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2289	2	2289	2	0.00
20/02/2015	R207 On 07-May-15			Bond Future	7.08	103.1068	7.0830	103.1068	35,334.00
20/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4480	5	4480	5	0.00
20/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2594	3	2594	3	66.00
20/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4444	5	4444	5	0.00
20/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4517	5	4517	5	0.00
20/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	7	0	7	0	0.00
20/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	83	0	83	0	0.00
20/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	6	0	6	0	0.00
20/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	7	0	7	0	0.00
20/02/2015	R207 On 06-August-15			Bond Future	7.12	101.1667	7.1168	101.1667	0.00
20/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2610	3	2610	3	0.00
20/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2669	3	2669	3	0.00
20/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2639	3	2639	3	0.00
20/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1835	2	1835	2	70.00
20/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	305	0	305	0	0.00
20/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	291	0	291	0	0.00
20/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	558	1	558	1	0.00
20/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	298	0	298	0	0.00
20/02/2015	R207 On 05-November-15			Bond Future	7.13	102.8513	7.1336	102.8513	0.00
20/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2656	3	2656	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
20/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2709	3	2709	3	0.00
20/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2683	3	2683	3	0.00
20/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1893	2	1893	2	53.00
20/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	519	0	519	0	0.00
20/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	511	0	511	0	0.00
20/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	502	0	502	0	0.00
20/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	841	1	841	1	0.00
20/02/2015	R208 On 07-May-15			Bond Future	7.20	98.7701	7.2021	98.7701	61,449.00
20/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3654	4	3654	4	0.00
20/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3738	4	3738	4	0.00
20/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3696	4	3696	4	0.00
20/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	53	0	53	0	0.00
20/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	55	0	55	0	0.00
20/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	58	0	58	0	0.00
20/02/2015	R208 On 06-August-15			Bond Future	7.23	100.4018	7.2334	100.4018	0.00
20/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3645	4	3645	4	0.00
20/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3609	4	3609	4	0.00
20/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3682	4	3682	4	0.00
20/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	6980	7	6980	7	0.00
20/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	268	0	268	0	0.00
20/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	261	0	261	0	0.00
20/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	274	0	274	0	0.00
20/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	21	0	21	0	198.00
20/02/2015	R208 On 05-November-15			Bond Future	7.26	98.6728	7.2556	98.6728	0.00
20/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5333	5	5333	5	0.00
20/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2860	3	2860	3	0.00
20/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	2890	3	2890	3	0.00
20/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2830	3	2830	3	0.00
20/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	194	0	194	0	2,200.00
20/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	744	1	744	1	0.00
20/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	732	1	732	1	0.00
20/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	756	1	756	1	0.00
20/02/2015	R209 On 07-May-15			Bond Future	8.26	81.1980	8.2601	81.1980	14,564.00
20/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	56	0	56	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
20/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6087	6	6087	6	0.00
20/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2010	2	2010	2	0.00
20/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6154	6	6154	6	0.00
20/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6020	6	6020	6	0.00
20/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	238	0	238	0	0.00
20/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8738	8	8738	8	0.00
20/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1677	2	1677	2	700.00
20/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	230	0	230	0	0.00
20/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	245	0	245	0	0.00
20/02/2015	R209 On 06-August-15			Bond Future	8.30	82.5395	8.2994	82.5395	0.00
20/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	11872	12	11872	12	0.00
20/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6268	7	6268	7	0.00
20/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6327	7	6327	7	0.00
20/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6386	7	6386	7	0.00
20/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	820	1	820	1	0.00
20/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	104	0	104	0	2,914.00
20/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	804	1	804	1	0.00
20/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	835	1	835	1	0.00
20/02/2015	R209 On 05-November-15			Bond Future	8.33	80.7651	8.3341	80.7651	0.00
20/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2134	2	2134	2	0.00
20/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2197	2	2197	2	0.00
20/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2165	2	2165	2	0.00
20/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4985	5	4985	5	0.00
20/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4931	5	4931	5	0.00
20/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	5040	5	5040	5	0.00
20/02/2015	R210 On 07-May-15			Bond Future	175.21	175.2276	175.2053	175.2276	583.00
20/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1805	2	1805	2	0.00
20/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1795	2	1795	2	0.00
20/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1785	2	1785	2	0.00
20/02/2015	R210 On 06-August-15			Bond Future	178.11	178.1362	178.1126	178.1362	0.00
20/02/2015	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
20/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	877	1	877	1	0.00
20/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	897	1	897	1	0.00
20/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	887	1	887	1	0.00
20/02/2015	R211 On 07-May-15			Bond Future	131.88	131.8985	131.8810	131.8985	1,120.00
20/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3119	3	3119	3	0.00
20/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3129	3	3129	3	0.00
20/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3109	3	3109	3	0.00
20/02/2015	R211 On 06-August-15			Bond Future	132.44	132.4556	132.4372	132.4556	0.00
20/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2563	3	2563	3	0.00
20/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2553	3	2553	3	0.00
20/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2573	3	2573	3	0.00
20/02/2015	R212 On 07-May-15			Bond Future	137.21	137.2234	137.2063	137.2234	1,145.00
20/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3784	4	3784	4	0.00
20/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3804	4	3804	4	0.00
20/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3794	4	3794	4	0.00
20/02/2015	R212 On 06-August-15			Bond Future	137.69	137.7095	137.6916	137.7095	0.00
20/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3298	3	3298	3	0.00
20/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3308	3	3308	3	0.00
20/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3318	3	3318	3	0.00
20/02/2015	R213 On 07-May-15			Bond Future	8.16	91.5284	8.1570	91.5284	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
20/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	4935	5	4935	5	0.00
20/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5000	5	5000	5	0.00
20/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5065	5	5065	5	0.00
20/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	341	0	341	0	0.00
20/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	330	0	330	0	0.00
20/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	352	0	352	0	0.00
20/02/2015	R213 On 06-August-15			Bond Future	8.20	93.0400	8.1985	93.0400	0.00
20/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	3963	4	3963	4	0.00
20/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4013	4	4013	4	0.00
20/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	3913	4	3913	4	0.00
20/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1580	1	1580	1	0.00
20/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1553	1	1553	1	0.00
20/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1608	2	1608	2	0.00
20/02/2015	R213 On 05-November-15			Bond Future	8.24	91.0433	8.2374	91.0433	0.00
20/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1573	2	1573	2	0.00
20/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1625	2	1625	2	0.00
20/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1599	2	1599	2	0.00
20/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5658	5	5658	5	0.00
20/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5541	5	5541	5	0.00
20/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5600	5	5600	5	0.00
20/02/2015	R214 On 07-May-15			Bond Future	8.29	82.6806	8.2870	82.6806	15,571.00
20/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7356	8	7356	8	0.00
20/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7427	8	7427	8	0.00
20/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7285	8	7285	8	0.00
20/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	182	0	182	0	0.00
20/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	176	0	176	0	0.00
20/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	188	0	188	0	0.00
20/02/2015	R214 On 06-August-15			Bond Future	8.32	84.0460	8.3239	84.0460	0.00
20/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5036	5	5036	5	0.00
20/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5093	5	5093	5	0.00
20/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5150	5	5150	5	0.00
20/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1472	1	1472	1	0.00
20/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1446	1	1446	1	0.00
20/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1421	1	1421	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
20/02/2015	R214 On 05-November-15			Bond Future	8.36	82.1529	8.3584	82.1529	0.00
20/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2278	2	2278	2	0.00
20/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2244	2	2244	2	0.00
20/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2211	2	2211	2	0.00
20/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5566	5	5566	5	0.00
20/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5505	5	5505	5	0.00
20/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5445	5	5445	5	0.00
20/02/2015	R214 On 04-February-16			Bond Future	8.38	83.6414	8.3838	83.6414	4,420.00
20/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2704	3	2704	3	0.00
20/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2739	3	2739	3	0.00
20/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2670	3	2670	3	0.00
20/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6122	6	6122	6	0.00
20/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6181	6	6181	6	0.00
20/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6241	6	6241	6	0.00
20/02/2015	R248 On 07-May-15			Bond Future	8.36	106.5524	8.3581	106.5524	32,838.00
20/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9498	10	9498	10	0.00
20/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9596	10	9596	10	0.00
20/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9400	10	9400	10	0.00
20/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 06-August-15			Bond Future	8.40	108.3121	8.3966	108.3121	745.00
20/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	3813	4	3813	4	0.00
20/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4027	5	4027	5	0.00
20/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	3920	4	3920	4	0.00
20/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 05-November-15			Bond Future	8.43	105.6834	8.4325	105.6834	0.00
20/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	5252	5	5252	5	0.00
20/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	5128	5	5128	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
20/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	5005	5	5005	5	0.00
