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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
23/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	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
23/02/2015	2025 On 07-May-15			Bond Future	118.28	118.5083	118.2809	118.5083	16.00
23/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2709	2	2709	2	0.00
23/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2729	3	2729	3	0.00
23/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2719	2	2719	2	0.00
23/02/2015	2025 On 06-August-15			Bond Future	119.06	119.2990	119.0631	119.2990	0.00
23/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1937	2	1937	2	0.00
23/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1947	2	1947	2	0.00
23/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1927	2	1927	2	0.00
23/02/2015	2030 On 07-May-15			Bond Future	8.13	101.3473	8.1268	101.3473	5,775.00
23/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	4988	5	4988	5	0.00
23/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5144	5	5144	5	0.00
23/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5066	5	5066	5	0.00
23/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2030 On 06-August-15			Bond Future	8.17	99.0120	8.1744	99.0120	0.00
23/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3704	3	3704	3	0.00
23/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3529	3	3529	3	0.00
23/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3616	3	3616	3	0.00
23/02/2015	2032 On 07-May-15			Bond Future	8.28	100.8751	8.2763	100.8751	18.00
23/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	1896	2	1896	2	0.00
23/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2071	2	2071	2	0.00
23/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	1984	2	1984	2	0.00
23/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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23/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 06-August-15			Bond Future	8.32	102.5411	8.3228	102.5411	0.00
23/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	1642	2	1642	2	0.00
23/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	1555	2	1555	2	0.00
23/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1469	2	1469	2	0.00
23/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 05-November-15			Bond Future	8.36	100.0927	8.3639	100.0927	0.00
23/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	3267	3	3267	3	0.00
23/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	3359	3	3359	3	0.00
23/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	3176	3	3176	3	0.00
23/02/2015	2037 On 07-May-15			Bond Future	8.33	104.3042	8.3294	104.3042	32,860.00
23/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6345	7	6345	7	0.00
23/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6528	7	6528	7	0.00
23/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6437	7	6437	7	0.00
23/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 06-August-15			Bond Future	8.38	101.7673	8.3753	101.7673	1,954.00
23/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	3636	4	3636	4	0.00
23/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	3542	4	3542	4	0.00
23/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	3730	4	3730	4	0.00
23/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 05-November-15			Bond Future	8.41	103.4627	8.4121	103.4627	0.00
23/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	4205	4	4205	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
23/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	4311	4	4311	4	0.00
23/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	4100	4	4100	4	0.00
23/02/2015	2038 On 07-May-15			Bond Future	125.63	125.6450	125.6291	125.6450	3,261.00
23/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1371	1	1371	1	0.00
23/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1381	1	1381	1	0.00
23/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1361	1	1361	1	0.00
23/02/2015	2038 On 06-August-15			Bond Future	126.39	126.4072	126.3861	126.4072	0.00
23/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1604	2	1604	2	0.00
23/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1624	2	1624	2	0.00
23/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1614	2	1614	2	0.00
23/02/2015	2044 On 07-May-15			Bond Future	8.40	106.5021	8.3974	106.5021	9,494.00
23/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6361	7	6361	7	0.00
23/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6261	7	6261	7	0.00
23/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6461	7	6461	7	0.00
23/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 06-August-15			Bond Future	8.44	103.8762	8.4415	103.8762	0.00
23/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3203	3	3203	3	0.00
23/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3412	4	3412	4	0.00
23/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3308	4	3308	4	0.00
23/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 05-November-15			Bond Future	8.48	105.6068	8.4770	105.6068	0.00
23/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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23/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2531	2	2531	2	0.00
23/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	2417	2	2417	2	0.00
23/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2645	2	2645	2	0.00
23/02/2015	2046 On 07-May-15			Bond Future	125.63	125.6450	125.6291	125.6450	5,889.00
23/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1371	1	1371	1	0.00
23/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1361	1	1361	1	0.00
23/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1381	1	1381	1	0.00
23/02/2015	2046 On 06-August-15			Bond Future	127.71	127.7301	127.7089	127.7301	0.00
23/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	1281	1	1281	1	0.00
23/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	1291	1	1291	1	0.00
23/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	1301	1	1301	1	0.00
23/02/2015	2050 On 07-May-15			Bond Future	134.74	134.2649	134.7421	134.2649	2,753.00
23/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	248	1	248	1	0.00
23/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	258	1	258	1	0.00
23/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	268	1	268	1	0.00
23/02/2015	2050 On 06-August-15			Bond Future	135.50	135.0206	135.5007	135.0206	0.00
23/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1489	2	1489	2	0.00
23/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1499	2	1499	2	0.00
23/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1509	2	1509	2	0.00
23/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	AL12 On 07-May-15			Index Future	562.33	563.5050	562.3320	563.5050	0.00
23/02/2015	AL37 On 07-May-15			Index Future	460.85	461.3020	460.8490	461.3020	119.00
23/02/2015	AL37 On 06-August-15			Index Future	468.36	468.8380	468.3550	468.8380	0.00
23/02/2015	AL7T On 07-May-15			Index Future	549.41	550.3110	549.4130	550.3110	3.00
23/02/2015	AL7T On 06-August-15			Index Future	558.36	559.3010	558.3620	559.3010	0.00
23/02/2015	ALBI On 07-May-15			Index Future	501.91	502.6710	501.9110	502.6710	618.00
23/02/2015	ALBI On 06-August-15			Index Future	510.09	510.8820	510.0850	510.8820	10.00
23/02/2015	ALBI On 05-November-15			Index Future	518.67	519.4750	518.6660	519.4750	0.00
23/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2015	EL28 On 07-May-15			Bond Future	122.25	122.5426	122.2529	122.5426	0.00
23/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2747	2	2747	2	0.00
23/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2737	2	2737	2	0.00
23/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2757	2	2757	2	0.00
23/02/2015	EL28 On 06-August-15			Bond Future	124.28	124.5764	124.2771	124.5764	0.00
23/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	723	0	723	0	0.00
23/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	733	0	733	0	0.00
23/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	713	0	713	0	0.00
23/02/2015	ES33 On 07-May-15			Bond Future	9.21	86.3124	9.2149	86.3124	6,576.00
23/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4080	4	4080	4	0.00
23/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3936	4	3936	4	0.00
23/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4008	4	4008	4	0.00
23/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 06-August-15			Bond Future	9.29	87.7377	9.2854	87.7377	0.00
23/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2359	3	2359	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
23/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2286	2	2286	2	0.00
23/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2432	3	2432	3	0.00
23/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 05-November-15			Bond Future	9.35	85.4103	9.3520	85.4103	0.00
23/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2725	3	2725	3	0.00
23/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2646	2	2646	2	0.00
23/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2805	3	2805	3	0.00
23/02/2015	GOVI On 07-May-15			GOVI	498.01	498.7480	498.0060	498.7480	460.00
23/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	480160	49	480160	49	0.00
23/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	480060	49	480060	49	0.00
23/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	479960	49	479960	49	0.00
23/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 06-August-15			GOVI	506.12	506.8960	506.1170	506.8960	29.00
23/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	61070	7	61070	7	0.00
23/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	61170	7	61170	7	0.00
23/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	61270	7	61270	7	0.00
23/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 05-November-15			GOVI	514.63	515.4210	514.6320	515.4210	0.00
23/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	153680	15	153680	15	0.00
23/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	153580	15	153580	15	0.00
23/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	153780	15	153780	15	0.00
23/02/2015	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
23/02/2015	IGOV On 07-May-15			Index Future	224.82	224.9290	224.8150	224.9290	1,076.00
23/02/2015	IGOV On 06-August-15			Index Future	228.50	228.6220	228.4950	228.6220	100.00
23/02/2015	IGOV On 05-November-15			Index Future	232.36	232.4850	232.3570	232.4850	0.00
23/02/2015	ILBI On 07-May-15			Index Future	608.92	609.0770	608.9170	609.0770	0.00
23/02/2015	ILBI On 06-August-15			Index Future	618.90	619.0670	618.8970	619.0670	159.00
23/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	2,850.00
23/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
23/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
23/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	5,000.00
23/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
23/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
23/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
23/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
23/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
23/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.70	93.3000	6.7000	93.3000	0.00
23/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
23/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
23/02/2015	R023 On 07-May-15			Bond Future	7.47	103.3255	7.4715	103.3255	14,434.00
23/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	3969	4	3969	4	0.00
23/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4020	4	4020	4	0.00
23/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4072	4	4072	4	0.00
23/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	118	0	118	0	0.00
23/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	123	0	123	0	0.00
23/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	114	0	114	0	0.00
23/02/2015	R023 On 06-August-15			Bond Future	7.51	105.0313	7.5081	105.0313	0.00
23/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4470	5	4470	5	0.00
23/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8517	9	8517	9	0.00
23/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4516	5	4516	5	0.00
23/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4562	5	4562	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
23/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	380	0	380	0	0.00
23/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	362	0	362	0	0.00
23/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	371	0	371	0	0.00
23/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	35	0	35	0	911.00
23/02/2015	R186 On 07-May-15			Bond Future	7.71	125.4195	7.7135	125.4195	33,714.00
23/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	4873	5	4873	5	0.00
23/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	684	1	684	1	0.00
23/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	949	1	949	1	0.00
23/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	809	1	809	1	0.00
23/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2129	2	2129	2	0.00
23/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	4803	5	4803	5	0.00
23/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	4943	5	4943	5	0.00
23/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	354	0	354	0	0.00
23/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3436	3	3436	3	4,229.00
23/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	342	0	342	0	0.00
23/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2814	3	2814	3	4,229.00
23/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	3116	3	3116	3	4,229.00
23/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	367	0	367	0	0.00
23/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1384	1	1384	1	300.00
23/02/2015	R186 On 06-August-15			Bond Future	7.75	122.1922	7.7535	122.1922	540.00
23/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	3790	4	3790	4	0.00
23/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	3737	4	3737	4	0.00
23/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	3685	4	3685	4	0.00
23/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9441	10	9441	10	0.00
23/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1703	2	1703	2	0.00
23/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1642	2	1642	2	0.00
23/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	236	0	236	0	2,500.00
23/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1672	2	1672	2	0.00
23/02/2015	R186 On 05-November-15			Bond Future	7.79	124.2275	7.7859	124.2275	0.00
23/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5377	6	5377	6	0.00
23/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5487	6	5487	6	0.00
23/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5432	6	5432	6	0.00
23/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10008	10	10008	10	0.00
23/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1656	2	1656	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
23/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	464	0	464	0	2,600.00
23/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1631	2	1631	2	0.00
23/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1681	2	1681	2	0.00
23/02/2015	R186 On 04-February-16			Bond Future	7.80	121.1716	7.8021	121.1716	5,660.00
23/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2512	3	2512	3	0.00
23/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2479	3	2479	3	0.00
23/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2446	3	2446	3	0.00
23/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4981	5	4981	5	0.00
23/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4930	5	4930	5	0.00
23/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	5032	5	5032	5	0.00
23/02/2015	R197 On 07-May-15			Bond Future	288.45	288.4856	288.4483	288.4856	861.00
23/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5562	6	5562	6	0.00
23/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5552	6	5552	6	0.00
23/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5542	6	5542	6	0.00
23/02/2015	R197 On 06-August-15			Bond Future	287.12	287.1676	287.1186	287.1676	0.00
23/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	881	1	881	1	0.00
23/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	891	1	891	1	0.00
23/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	871	1	871	1	0.00
23/02/2015	R202 On 07-May-15			Bond Future	236.46	236.4897	236.4595	236.4897	50,916.00
23/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	2030	2	2030	2	0.00
23/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	2040	2	2040	2	0.00
23/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	2050	2	2050	2	0.00
23/02/2015	R202 On 06-August-15			Bond Future	237.13	237.1712	237.1311	237.1712	0.00
23/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	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
23/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2859	3	2859	3	0.00
23/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2869	3	2869	3	0.00
23/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2879	3	2879	3	0.00
23/02/2015	R203 On 07-May-15			Bond Future	6.71	104.6464	6.7090	104.6464	7,875.00
23/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1202	1	1202	1	0.00
23/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1240	1	1240	1	0.00
23/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1221	1	1221	1	0.00
23/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	50	0	50	0	0.00
23/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	52	0	52	0	0.00
23/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	47	0	47	0	0.00
23/02/2015	R203 On 06-August-15			Bond Future	6.72	106.3744	6.7177	106.3744	0.00
23/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	531	1	531	1	0.00
23/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	552	1	552	1	0.00
23/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	541	1	541	1	0.00
23/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	478	0	478	0	0.00
23/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	487	0	487	0	0.00
23/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	469	0	469	0	0.00
23/02/2015	R203 On 05-November-15			Bond Future	6.70	103.9784	6.7020	103.9784	0.00
23/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	139	0	139	0	0.00
23/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	143	0	143	0	0.00
23/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	146	0	146	0	0.00
23/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1375	1	1375	1	0.00
23/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1361	1	1361	1	0.00
23/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1389	1	1389	1	0.00
23/02/2015	R204 On 07-May-15			Bond Future	6.95	106.5167	6.9488	106.5167	14,609.00
23/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1802	2	1802	2	0.00
23/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	1830	2	1830	2	0.00
23/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	1858	2	1858	2	0.00
23/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	82	0	82	0	0.00
23/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	79	0	79	0	0.00
23/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	76	0	76	0	0.00
23/02/2015	R204 On 06-August-15			Bond Future	6.98	104.2387	6.9795	104.2387	0.00
23/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4210	4	4210	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
23/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2413	3	2413	3	0.00
23/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2464	3	2464	3	0.00
23/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2438	3	2438	3	0.00
23/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	21	0	21	0	699.00
23/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	155	0	155	0	0.00
23/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	159	0	159	0	0.00
23/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	151	0	151	0	0.00
23/02/2015	R204 On 05-November-15			Bond Future	6.99	105.9749	6.9925	105.9749	0.00
23/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	242	0	242	0	0.00
23/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	248	0	248	0	0.00
23/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	237	0	237	0	0.00
23/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2326	2	2326	2	0.00
23/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2349	2	2349	2	0.00
23/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2372	2	2372	2	0.00
23/02/2015	R207 On 07-May-15			Bond Future	7.11	102.9840	7.1089	102.9840	35,334.00
23/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4378	4	4378	4	0.00
23/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2495	3	2495	3	66.00
23/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4341	4	4341	4	0.00
23/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4415	5	4415	5	0.00
23/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	7	0	7	0	0.00
23/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	87	0	87	0	0.00
23/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	6	0	6	0	0.00
23/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	7	0	7	0	0.00
23/02/2015	R207 On 06-August-15			Bond Future	7.15	101.0414	7.1456	101.0414	0.00
23/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2516	3	2516	3	0.00
23/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2575	3	2575	3	0.00
23/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2546	3	2546	3	0.00
23/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1753	2	1753	2	70.00
23/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	319	0	319	0	0.00
23/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	305	0	305	0	0.00
23/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	583	1	583	1	0.00
23/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	312	0	312	0	0.00
23/02/2015	R207 On 05-November-15			Bond Future	7.16	102.7244	7.1641	102.7244	0.00
23/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2569	3	2569	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
23/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2621	3	2621	3	0.00
23/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2596	3	2596	3	0.00
23/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1818	2	1818	2	53.00
23/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	541	1	541	1	0.00
23/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	532	1	532	1	0.00
23/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	523	1	523	1	0.00
23/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	875	1	875	1	0.00
23/02/2015	R208 On 07-May-15			Bond Future	7.23	98.6259	7.2278	98.6259	61,449.00
23/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3535	4	3535	4	0.00
23/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3619	4	3619	4	0.00
23/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3577	4	3577	4	0.00
23/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	54	0	54	0	0.00
23/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	57	0	57	0	0.00
23/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	59	0	59	0	0.00
23/02/2015	R208 On 06-August-15			Bond Future	7.26	100.2547	7.2614	100.2547	0.00
23/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3532	4	3532	4	0.00
23/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3495	4	3495	4	0.00
23/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3568	4	3568	4	0.00
23/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	6855	7	6855	7	0.00
23/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	280	0	280	0	0.00
23/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	273	0	273	0	0.00
23/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	286	0	286	0	0.00
23/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	22	0	22	0	198.00
23/02/2015	R208 On 05-November-15			Bond Future	7.28	98.5237	7.2849	98.5237	0.00
23/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5215	5	5215	5	0.00
23/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2762	3	2762	3	0.00
23/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	2792	3	2792	3	0.00
23/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2733	3	2733	3	0.00
23/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	202	0	202	0	2,200.00
23/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	773	1	773	1	0.00
23/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	761	1	761	1	0.00
23/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	786	1	786	1	0.00
23/02/2015	R209 On 07-May-15			Bond Future	8.29	80.8588	8.2852	80.8588	14,564.00
23/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	44	0	44	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
23/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	5882	6	5882	6	0.00
23/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	1862	2	1862	2	0.00
23/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	5949	6	5949	6	0.00
23/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	5815	6	5815	6	0.00
23/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	242	0	242	0	0.00
23/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8936	9	8936	9	0.00
23/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1739	2	1739	2	700.00
23/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	234	0	234	0	0.00
23/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	250	0	250	0	0.00
23/02/2015	R209 On 06-August-15			Bond Future	8.33	82.1942	8.3255	82.1942	0.00
23/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	11659	12	11659	12	0.00
23/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6078	6	6078	6	0.00
23/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6136	6	6136	6	0.00
23/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6194	6	6194	6	0.00
23/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	845	1	845	1	0.00
23/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	106	0	106	0	2,914.00
23/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	830	1	830	1	0.00
23/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	862	1	862	1	0.00
23/02/2015	R209 On 05-November-15			Bond Future	8.36	80.4145	8.3608	80.4145	0.00
23/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2032	2	2032	2	0.00
23/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2094	2	2094	2	0.00
23/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2063	2	2063	2	0.00
23/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	5101	5	5101	5	0.00
23/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	5046	5	5046	5	0.00
23/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	5157	5	5157	5	0.00
23/02/2015	R210 On 07-May-15			Bond Future	174.79	175.2053	174.7901	175.2053	583.00
23/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	2220	2	2220	2	0.00
23/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	2210	2	2210	2	0.00
23/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	2200	2	2200	2	0.00
23/02/2015	R210 On 06-August-15			Bond Future	177.68	178.1126	177.6836	178.1126	0.00
23/02/2015	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
23/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	1306	1	1306	1	0.00
23/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	1326	1	1326	1	0.00
23/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	1316	1	1316	1	0.00
23/02/2015	R211 On 07-May-15			Bond Future	131.86	131.8810	131.8632	131.8810	1,120.00
23/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3137	3	3137	3	0.00
23/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3147	3	3147	3	0.00
23/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3127	3	3127	3	0.00
23/02/2015	R211 On 06-August-15			Bond Future	132.41	132.4372	132.4139	132.4372	0.00
23/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2586	3	2586	3	0.00
23/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2576	3	2576	3	0.00
23/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2596	3	2596	3	0.00
23/02/2015	R212 On 07-May-15			Bond Future	137.19	137.2063	137.1888	137.2063	1,145.00
23/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3801	4	3801	4	0.00
23/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3821	4	3821	4	0.00
23/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3811	4	3811	4	0.00
23/02/2015	R212 On 06-August-15			Bond Future	137.67	137.6916	137.6683	137.6916	0.00
23/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3322	3	3322	3	0.00
23/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3332	3	3332	3	0.00
23/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3342	3	3342	3	0.00
23/02/2015	R213 On 07-May-15			Bond Future	8.18	91.1977	8.1821	91.1977	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
23/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	4740	5	4740	5	0.00
23/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	4804	5	4804	5	0.00
23/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	4869	5	4869	5	0.00
23/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	350	0	350	0	0.00
23/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	339	0	339	0	0.00
23/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	361	0	361	0	0.00
23/02/2015	R213 On 06-August-15			Bond Future	8.22	92.7033	8.2248	92.7033	0.00
23/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	3804	4	3804	4	0.00
23/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	3853	4	3853	4	0.00
23/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	3754	4	3754	4	0.00
23/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1632	2	1632	2	0.00
23/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1604	2	1604	2	0.00
23/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1660	2	1660	2	0.00
23/02/2015	R213 On 05-November-15			Bond Future	8.26	90.7015	8.2643	90.7015	0.00
23/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1489	2	1489	2	0.00
23/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1539	2	1539	2	0.00
23/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1514	2	1514	2	0.00
23/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5789	6	5789	6	0.00
23/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5670	6	5670	6	0.00
23/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5729	6	5729	6	0.00
23/02/2015	R214 On 07-May-15			Bond Future	8.31	82.3637	8.3070	82.3637	15,571.00
23/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7175	7	7175	7	0.00
23/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7247	7	7247	7	0.00
23/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7104	7	7104	7	0.00
23/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	180	0	180	0	0.00
23/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	174	0	174	0	0.00
23/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	186	0	186	0	0.00
23/02/2015	R214 On 06-August-15			Bond Future	8.34	83.7234	8.3448	83.7234	0.00
23/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	4883	5	4883	5	0.00
23/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	4940	5	4940	5	0.00
23/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	4996	5	4996	5	0.00
23/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1504	1	1504	1	0.00
23/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1478	1	1478	1	0.00
23/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1452	1	1452	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
23/02/2015	R214 On 05-November-15			Bond Future	8.38	81.8254	8.3797	81.8254	0.00
23/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2187	2	2187	2	0.00
23/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2154	2	2154	2	0.00
23/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2121	2	2121	2	0.00
23/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5663	6	5663	6	0.00
23/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5602	6	5602	6	0.00
23/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5541	5	5541	5	0.00
23/02/2015	R214 On 04-February-16			Bond Future	8.41	83.3037	8.4056	83.3037	4,420.00
23/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2613	3	2613	3	0.00
23/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2646	3	2646	3	0.00
23/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2579	3	2579	3	0.00
23/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6220	6	6220	6	0.00
23/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6280	6	6280	6	0.00
23/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6340	6	6340	6	0.00
23/02/2015	R248 On 07-May-15			Bond Future	8.38	106.0832	8.3781	106.0832	32,838.00
23/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9267	9	9267	9	0.00
23/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9365	10	9365	10	0.00
23/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9169	9	9169	9	0.00
23/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 06-August-15			Bond Future	8.42	107.8346	8.4174	107.8346	745.00
23/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	3574	4	3574	4	0.00
23/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	3789	4	3789	4	0.00
23/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	3681	4	3681	4	0.00
23/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 05-November-15			Bond Future	8.45	105.1985	8.4538	105.1985	0.00
23/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	5494	5	5494	5	0.00
23/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	5370	5	5370	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
23/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	5247	5	5247	5	0.00
