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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/02/2015 TO: 24/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0857 On 31-March-21			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
24/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	2025 On 07-May-15			Bond Future	118.48	118.2809	118.4794	118.2809	16.00
24/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2511	3	3	3	0.00
24/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2531	3	3	3	0.00
24/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2521	3	3	3	0.00
24/02/2015	2025 On 06-August-15			Bond Future	119.26	119.0631	119.2633	119.0631	0.00
24/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1737	2	2	2	0.00
24/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1747	2	2	2	0.00
24/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1727	2	2	2	0.00
24/02/2015	2030 On 07-May-15			Bond Future	8.10	101.1350	101.4002	101.1350	5,775.00
24/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5253	5	5	5	0.00
24/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5409	5	5	5	0.00
24/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5331	5	5	5	0.00
24/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2030 On 06-August-15			Bond Future	8.14	98.7922	99.0607	98.7922	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
24/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3435	4	3	4	0.00
24/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3260	4	3	4	0.00
24/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3348	4	3	4	0.00
24/02/2015	2032 On 07-May-15			Bond Future	8.24	100.6953	100.9781	100.6953	18.00
24/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2179	2	2	2	0.00
24/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2354	2	2	2	0.00
24/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2266	2	2	2	0.00
24/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 06-August-15			Bond Future	8.29	102.3543	102.6407	102.3543	0.00
24/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	1928	2	2	2	0.00
24/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	1842	2	2	2	0.00
24/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1755	1	2	1	0.00
24/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 05-November-15			Bond Future	8.33	99.9037	100.1928	99.9037	0.00
24/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2978	3	3	3	0.00
24/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	3070	3	3	3	0.00
24/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2886	3	3	3	0.00
24/02/2015	2037 On 07-May-15			Bond Future	8.30	104.0503	104.3152	104.0503	32,860.00
24/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6610	6	7	6	0.00
24/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6793	7	7	7	0.00
24/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6701	6	7	6	0.00
24/02/2015	2037 On 07-May-15	8.99	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
24/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 06-August-15			Bond Future	8.35	101.5051	101.7731	101.5051	1,954.00
24/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	3904	4	4	4	0.00
24/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	3810	4	4	4	0.00
24/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	3998	4	4	4	0.00
24/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 05-November-15			Bond Future	8.38	103.1972	103.4676	103.1972	0.00
24/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3935	4	4	4	0.00
24/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	4040	4	4	4	0.00
24/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3830	4	4	4	0.00
24/02/2015	2038 On 07-May-15			Bond Future	125.61	125.6291	125.6145	125.6291	3,261.00
24/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1385	1	1	1	0.00
24/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1395	1	1	1	0.00
24/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1375	1	1	1	0.00
24/02/2015	2038 On 06-August-15			Bond Future	126.37	126.3861	126.3695	126.3861	0.00
24/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1621	2	2	2	0.00
24/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1641	2	2	2	0.00
24/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1631	2	2	2	0.00
24/02/2015	2044 On 07-May-15			Bond Future	8.37	106.2222	106.5137	106.2222	9,494.00
24/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6652	6	7	6	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
24/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6552	6	7	6	0.00
24/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6752	6	7	6	0.00
24/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 06-August-15			Bond Future	8.41	103.5875	103.8825	103.5875	0.00
24/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3498	3	3	3	0.00
24/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3707	3	4	3	0.00
24/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3603	3	4	3	0.00
24/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 05-November-15			Bond Future	8.45	105.3143	105.6122	105.3143	0.00
24/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2233	3	2	3	0.00
24/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	2119	2	2	2	0.00
24/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2347	3	2	3	0.00
24/02/2015	2046 On 07-May-15			Bond Future	125.61	125.6291	125.6144	125.6291	5,889.00
24/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1386	1	1	1	0.00
24/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1376	1	1	1	0.00
24/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1396	1	1	1	0.00
24/02/2015	2046 On 06-August-15			Bond Future	127.69	127.7089	127.6921	127.7089	0.00
24/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	1298	1	1	1	0.00
24/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	1308	1	1	1	0.00
24/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	1318	1	1	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
24/02/2015	2050 On 07-May-15			Bond Future	134.73	134.7421	134.7267	134.7421	2,753.00
24/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	263	0	0	0	0.00
24/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	273	0	0	0	0.00
24/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	283	0	0	0	0.00
24/02/2015	2050 On 06-August-15			Bond Future	135.48	135.5007	135.4830	135.5007	0.00
24/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1507	1	2	1	0.00
24/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1517	1	2	1	0.00
24/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1527	2	2	2	0.00
24/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	AL12 On 07-May-15			Index Future	563.89	562.3320	563.8860	562.3320	0.00
24/02/2015	AL37 On 07-May-15			Index Future	461.35	460.8490	461.3480	460.8490	119.00
24/02/2015	AL37 On 06-August-15			Index Future	468.86	468.3550	468.8570	468.3550	0.00
24/02/2015	AL7T On 07-May-15			Index Future	550.54	549.4130	550.5360	549.4130	3.00
24/02/2015	AL7T On 06-August-15			Index Future	559.50	558.3620	559.4960	558.3620	0.00
24/02/2015	ALBI On 07-May-15			Index Future	502.86	501.9110	502.8570	501.9110	618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2015	ALBI On 06-August-15			Index Future	511.04	510.0850	511.0410	510.0850	10.00
24/02/2015	ALBI On 05-November-15			Index Future	519.63	518.6660	519.6280	518.6660	0.00
24/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C207 On 15-January-20			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
24/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2015	EL28 On 07-May-15			Bond Future	122.24	122.2529	122.2398	122.2529	0.00
24/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2760	3	3	3	0.00
24/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2750	3	3	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
24/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2770	3	3	3	0.00
24/02/2015	EL28 On 06-August-15			Bond Future	124.26	124.2771	124.2621	124.2771	0.00
24/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	738	1	1	1	0.00
24/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	748	1	1	1	0.00
24/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	728	1	1	1	0.00
24/02/2015	ES33 On 07-May-15			Bond Future	9.18	86.1194	86.3660	86.1194	6,576.00
24/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4327	4	4	4	0.00
24/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4182	4	4	4	0.00
24/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4255	4	4	4	0.00
24/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 06-August-15			Bond Future	9.25	87.5380	87.7878	87.5380	0.00
24/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2609	2	3	2	0.00
24/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2535	2	3	2	0.00
24/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2682	2	3	2	0.00
24/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 05-November-15			Bond Future	9.32	85.2081	85.4603	85.2081	0.00
24/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2473	3	2	3	0.00
24/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2394	3	2	3	0.00
24/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2552	3	3	3	0.00
24/02/2015	GOVI On 07-May-15			GOVI	498.93	498.0060	498.9250	498.0060	460.00
24/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	489350	48	49	48	0.00
24/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	489250	48	49	48	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
24/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	489150	48	49	48	0.00
24/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 06-August-15			GOVI	507.05	506.1170	507.0450	506.1170	29.00
24/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	70350	6	7	6	0.00
24/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	70450	6	7	6	0.00
24/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	70550	6	7	6	0.00
24/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 05-November-15			GOVI	515.57	514.6320	515.5650	514.6320	0.00
24/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	144350	15	14	15	0.00
24/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	144250	15	14	15	0.00
24/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	144450	15	14	15	0.00
24/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2015	IGOV On 07-May-15			Index Future	224.78	224.8150	224.7780	224.8150	1,076.00
24/02/2015	IGOV On 06-August-15			Index Future	228.46	228.4950	228.4550	228.4950	100.00
24/02/2015	IGOV On 05-November-15			Index Future	232.31	232.3570	232.3120	232.3570	0.00
24/02/2015	ILBI On 07-May-15			Index Future	608.82	608.9170	608.8200	608.9170	0.00
24/02/2015	ILBI On 06-August-15			Index Future	618.80	618.8970	618.7960	618.8970	159.00
24/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
24/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	2,850.00
24/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	0.00
24/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.19	93.8400	93.8100	93.8400	0.00
24/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.8200	93.7900	93.8200	5,000.00
24/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7800	93.7600	93.7800	0.00
24/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	93.7550	93.7550	0.00
24/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.7600	93.6900	93.7600	0.00
24/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.6100	93.5500	93.6100	0.00
24/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.59	93.4400	93.4100	93.4400	0.00
24/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.3000	93.2400	93.3000	0.00
24/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.90	93.1300	93.1000	93.1300	0.00
24/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.04	93.0200	92.9600	93.0200	0.00
24/02/2015	R023 On 07-May-15			Bond Future	7.44	103.1448	103.3317	103.1448	14,434.00
24/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4137	4	4	4	0.00
24/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4189	4	4	4	0.00
24/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4241	4	4	4	0.00
24/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	100	0	0	0	0.00
24/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	104	0	0	0	0.00
24/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	96	0	0	0	0.00
24/02/2015	R023 On 06-August-15			Bond Future	7.48	104.8436	105.0323	104.8436	0.00
24/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4626	4	5	4	0.00
24/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8701	9	9	9	0.00
24/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4673	5	5	5	0.00
24/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4719	5	5	5	0.00
24/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	347	0	0	0	0.00
24/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	331	0	0	0	0.00
24/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	339	0	0	0	0.00
24/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	31	0	0	0	911.00
24/02/2015	R186 On 07-May-15			Bond Future	7.68	125.2005	125.4730	125.2005	33,679.00
24/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5099	5	5	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
24/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	750	1	1	1	0.00
24/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1034	1	1	1	0.00
24/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	884	1	1	1	0.00
24/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2277	2	2	2	0.00
24/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5028	5	5	5	0.00
24/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5171	5	5	5	0.00
24/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	309	0	0	0	0.00
24/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3229	3	3	3	4,229.00
24/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	298	0	0	0	0.00
24/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2626	3	3	3	4,229.00
24/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2919	3	3	3	4,229.00
24/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	320	0	0	0	0.00
24/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1260	1	1	1	300.00
24/02/2015	R186 On 06-August-15			Bond Future	7.72	121.9647	122.2402	121.9647	540.00
24/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	3961	4	4	4	0.00
24/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	3907	4	4	4	0.00
24/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	3853	4	4	4	0.00
24/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9694	9	10	9	0.00
24/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1596	2	2	2	0.00
24/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1538	2	2	2	0.00
24/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	213	0	0	0	2,500.00
24/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1567	2	2	2	0.00
24/02/2015	R186 On 05-November-15			Bond Future	7.75	123.9973	124.2751	123.9973	0.00
24/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5565	5	6	5	0.00
24/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5677	5	6	5	0.00
24/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5621	5	6	5	0.00
24/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10252	10	10	10	0.00
24/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1567	2	2	2	0.00
24/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	431	0	0	0	2,600.00
24/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1543	2	2	2	0.00
24/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1591	2	2	2	0.00
24/02/2015	R186 On 04-February-16			Bond Future	7.77	120.9371	121.2207	120.9371	5,660.00
24/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2624	3	3	3	0.00
24/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2590	2	3	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
24/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2556	2	3	2	0.00
24/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4809	5	5	5	0.00
24/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4759	5	5	5	0.00
24/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4859	5	5	5	0.00
24/02/2015	R197 On 07-May-15			Bond Future	288.21	288.4483	288.2070	288.4483	861.00
24/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5803	6	6	6	0.00
24/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5793	6	6	6	0.00
24/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5783	6	6	6	0.00
24/02/2015	R197 On 06-August-15			Bond Future	286.87	287.1186	286.8692	287.1186	0.00
24/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	1131	1	1	1	0.00
24/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	1141	1	1	1	0.00
24/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	1121	1	1	1	0.00
24/02/2015	R202 On 07-May-15			Bond Future	236.43	236.4595	236.4317	236.4595	50,916.00
24/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	2058	2	2	2	0.00
24/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	2068	2	2	2	0.00
24/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	2078	2	2	2	0.00
24/02/2015	R202 On 06-August-15			Bond Future	237.10	237.1311	237.0996	237.1311	0.00
24/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2890	3	3	3	0.00
24/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2900	3	3	3	0.00
24/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2910	3	3	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
24/02/2015	R203 On 07-May-15			Bond Future	6.69	104.5751	104.6246	104.5751	7,875.00
24/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1245	1	1	1	0.00
24/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1284	1	1	1	0.00
24/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1264	1	1	1	0.00
24/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	43	0	0	0	0.00
24/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	45	0	0	0	0.00
24/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	41	0	0	0	0.00
24/02/2015	R203 On 06-August-15			Bond Future	6.69	106.2978	106.3468	106.2978	0.00
24/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	555	1	1	1	0.00
24/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	576	1	1	1	0.00
24/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	565	1	1	1	0.00
24/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	453	0	0	0	0.00
24/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	462	0	0	0	0.00
24/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	444	0	0	0	0.00
24/02/2015	R203 On 05-November-15			Bond Future	6.67	103.9016	103.9493	103.9016	0.00
24/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	148	0	0	0	0.00
24/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	151	0	0	0	0.00
24/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	155	0	0	0	0.00
24/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1336	1	1	1	0.00
24/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1322	1	1	1	0.00
24/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1350	1	1	1	0.00
24/02/2015	R204 On 07-May-15			Bond Future	6.92	106.4150	106.5027	106.4150	14,609.00
24/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1878	2	2	2	0.00
24/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	1906	2	2	2	0.00
24/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	1935	2	2	2	0.00
24/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	71	0	0	0	0.00
24/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	68	0	0	0	0.00
24/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	65	0	0	0	0.00
24/02/2015	R204 On 06-August-15			Bond Future	6.95	104.1311	104.2191	104.1311	0.00
24/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4296	4	4	4	0.00
24/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2487	2	2	2	0.00
24/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2539	2	3	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
24/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2513	2	3	2	0.00
24/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	18	0	0	0	699.00
24/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	142	0	0	0	0.00
24/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	146	0	0	0	0.00
24/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	138	0	0	0	0.00
24/02/2015	R204 On 05-November-15			Bond Future	6.96	105.8665	105.9539	105.8665	0.00
24/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	258	0	0	0	0.00
24/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	264	0	0	0	0.00
24/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	252	0	0	0	0.00
24/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2255	2	2	2	0.00
24/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2278	2	2	2	0.00
24/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2300	2	2	2	0.00
24/02/2015	R207 On 07-May-15			Bond Future	7.08	102.8819	103.0089	102.8819	35,334.00
24/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4504	4	5	4	0.00
24/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2609	2	3	2	66.00
24/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4467	4	4	4	0.00
24/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4541	4	5	4	0.00
24/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	5	0	0	0	0.00
24/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	73	0	0	0	0.00
24/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	5	0	0	0	0.00
24/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	6	0	0	0	0.00
24/02/2015	R207 On 06-August-15			Bond Future	7.11	100.9336	101.0615	100.9336	0.00
24/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2617	3	3	3	0.00
24/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2676	3	3	3	0.00
24/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2646	3	3	3	0.00
24/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1837	2	2	2	70.00
24/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	292	0	0	0	0.00
24/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	278	0	0	0	0.00
24/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	540	1	1	1	0.00
24/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	285	0	0	0	0.00
24/02/2015	R207 On 05-November-15			Bond Future	7.13	102.6158	102.7438	102.6158	0.00
24/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2662	3	3	3	0.00
24/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2715	3	3	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
24/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2689	3	3	3	0.00
24/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1896	2	2	2	53.00
24/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	506	1	1	1	0.00
24/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	498	1	0	1	0.00
24/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	489	1	0	1	0.00
24/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	825	1	1	1	0.00
24/02/2015	R208 On 07-May-15			Bond Future	7.20	98.5060	98.6305	98.5060	60,921.00
24/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3651	4	4	4	0.00
24/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3736	4	4	4	0.00
24/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3693	4	4	4	0.00
24/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	46	0	0	0	0.00
24/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	48	0	0	0	0.00
24/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	51	0	0	0	0.00
24/02/2015	R208 On 06-August-15			Bond Future	7.23	100.1289	100.2543	100.1289	0.00
24/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3635	4	4	4	0.00
24/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3599	3	4	3	0.00
24/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3672	4	4	4	0.00
24/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	6978	7	7	7	0.00
24/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	258	0	0	0	0.00
24/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	252	0	0	0	0.00
24/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	264	0	0	0	0.00
24/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	20	0	0	0	198.00
24/02/2015	R208 On 05-November-15			Bond Future	7.26	98.3967	98.5223	98.3967	0.00
24/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5327	5	5	5	0.00
24/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2848	3	3	3	0.00
24/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	2879	3	3	3	0.00
24/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2818	3	3	3	0.00
24/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	188	0	0	0	2,200.00
24/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	734	1	1	1	0.00
24/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	722	1	1	1	0.00
24/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	746	1	1	1	0.00
24/02/2015	R209 On 07-May-15			Bond Future	8.25	80.6492	80.9101	80.6492	14,591.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	49	0	0	0	700.00
24/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6111	6	6	6	0.00
24/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	1989	2	2	2	0.00
24/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6179	6	6	6	0.00
24/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6044	6	6	6	0.00
24/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	210	0	0	0	0.00
24/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8680	9	9	9	0.00
24/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1605	2	2	2	700.00
24/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	203	0	0	0	0.00
24/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	218	0	0	0	0.00
24/02/2015	R209 On 06-August-15			Bond Future	8.29	81.9779	82.2422	81.9779	0.00
24/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	11912	12	12	12	0.00
24/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6282	6	6	6	0.00
24/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6341	6	6	6	0.00
24/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6401	6	6	6	0.00
24/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	787	1	1	1	0.00
24/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	95	0	0	0	2,914.00
24/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	772	1	1	1	0.00
24/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	802	1	1	1	0.00
24/02/2015	R209 On 05-November-15			Bond Future	8.33	80.1954	80.4624	80.1954	0.00
24/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2127	2	2	2	0.00
24/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2191	2	2	2	0.00
24/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2159	2	2	2	0.00
24/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4931	5	5	5	0.00
24/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4877	5	5	5	0.00
24/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4986	5	5	5	0.00
24/02/2015	R210 On 07-May-15			Bond Future	174.77	174.7901	174.7693	174.7901	583.00
24/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	2241	2	2	2	0.00
24/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	2231	2	2	2	0.00
24/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	2221	2	2	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
24/02/2015	R210 On 06-August-15			Bond Future	177.66	177.6836	177.6601	177.6836	0.00
24/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	1330	1	1	1	0.00
24/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	1350	1	1	1	0.00
24/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	1340	1	1	1	0.00
24/02/2015	R211 On 07-May-15			Bond Future	131.85	131.8632	131.8466	131.8632	1,120.00
24/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3153	3	3	3	0.00
24/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3163	3	3	3	0.00
24/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3143	3	3	3	0.00
24/02/2015	R211 On 06-August-15			Bond Future	132.40	132.4139	132.3953	132.4139	0.00
24/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2605	3	3	3	0.00
24/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2595	3	3	3	0.00
24/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2615	3	3	3	0.00
24/02/2015	R212 On 07-May-15			Bond Future	137.17	137.1888	137.1727	137.1888	1,145.00
24/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3817	4	4	4	0.00
24/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3837	4	4	4	0.00
24/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3827	4	4	4	0.00
24/02/2015	R212 On 06-August-15			Bond Future	137.65	137.6683	137.6501	137.6683	0.00
24/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R212 On 06-August-15	141.01	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
24/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3340	3	3	3	0.00
24/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3350	3	3	3	0.00
24/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3360	3	3	3	0.00
24/02/2015	R213 On 07-May-15			Bond Future	8.15	90.9933	91.2484	90.9933	16,466.00
24/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	4951	5	5	5	0.00
24/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5017	5	5	5	0.00
24/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5082	5	5	5	0.00
24/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	307	0	0	0	0.00
24/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	297	0	0	0	0.00
24/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	317	0	0	0	0.00
24/02/2015	R213 On 06-August-15			Bond Future	8.19	92.4919	92.7502	92.4919	0.00
24/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	3965	4	4	4	0.00
24/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4015	4	4	4	0.00
24/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	3914	4	4	4	0.00
24/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1535	2	2	2	0.00
24/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1508	2	2	2	0.00
24/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1562	2	2	2	0.00
24/02/2015	R213 On 05-November-15			Bond Future	8.23	90.4875	90.7482	90.4875	0.00
24/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1566	1	2	1	0.00
24/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1618	2	2	2	0.00
24/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1592	2	2	2	0.00
24/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5605	6	6	6	0.00
24/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5488	6	5	6	0.00
24/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5546	6	6	6	0.00
24/02/2015	R214 On 07-May-15			Bond Future	8.28	82.1850	82.4180	82.1850	15,571.00
24/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7387	7	7	7	0.00
24/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7459	7	7	7	0.00
24/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7315	7	7	7	0.00
24/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	158	0	0	0	0.00
24/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	153	0	0	0	0.00
24/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	164	0	0	0	0.00
24/02/2015	R214 On 06-August-15			Bond Future	8.32	83.5385	83.7745	83.5385	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
24/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5041	5	5	5	0.00
24/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5098	5	5	5	0.00
24/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5156	5	5	5	0.00
24/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1426	2	1	2	0.00
24/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1400	1	1	1	0.00
24/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1375	1	1	1	0.00
24/02/2015	R214 On 05-November-15			Bond Future	8.35	81.6381	81.8764	81.6381	0.00
24/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2271	2	2	2	0.00
24/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2237	2	2	2	0.00
24/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2204	2	2	2	0.00
24/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5507	6	6	6	0.00
24/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5447	6	5	6	0.00
24/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5387	6	5	6	0.00
24/02/2015	R214 On 04-February-16			Bond Future	8.38	83.1131	83.3562	83.1131	4,420.00
24/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2702	3	3	3	0.00
24/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2737	3	3	3	0.00
24/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2668	3	3	3	0.00
24/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6067	6	6	6	0.00
24/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6126	6	6	6	0.00
24/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6186	6	6	6	0.00
24/02/2015	R248 On 07-May-15			Bond Future	8.35	105.8526	106.1540	105.8526	32,838.00
24/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9569	9	10	9	0.00
24/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9667	9	10	9	0.00
24/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9471	9	9	9	0.00
24/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 06-August-15			Bond Future	8.39	107.5960	107.9010	107.5960	745.00
24/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	3879	4	4	4	0.00
24/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4094	4	4	4	0.00
24/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	3987	4	4	4	0.00
24/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 06-August-15	8.74	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
24/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 05-November-15			Bond Future	8.43	104.9567	105.2650	104.9567	0.00
24/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	5186	5	5	5	0.00
24/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	5062	5	5	5	0.00
24/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4938	5	5	5	0.00