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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/02/2015 TO: 26/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	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
26/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	2025 On 07-May-15			Bond Future	118.73	118.4310	118.7282	118.4310	16.00
26/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2262	3	2	3	0.00
26/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2282	3	2	3	0.00
26/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2272	3	2	3	0.00
26/02/2015	2025 On 06-August-15			Bond Future	119.51	119.2125	119.5133	119.2125	0.00
26/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1487	2	1	2	0.00
26/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1497	2	1	2	0.00
26/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1477	2	1	2	0.00
26/02/2015	2030 On 07-May-15			Bond Future	7.98	101.7639	102.3809	101.7639	5,775.00
26/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	6233	6	6	6	0.00
26/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	6390	6	6	6	0.00
26/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	6312	6	6	6	0.00
26/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2030 On 06-August-15			Bond Future	8.02	99.4290	100.0547	99.4290	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
26/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	2441	3	2	3	0.00
26/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2266	3	2	3	0.00
26/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2354	3	2	3	0.00
26/02/2015	2032 On 07-May-15			Bond Future	8.11	101.4127	102.2125	101.4127	18.00
26/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	3413	3	3	3	0.00
26/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	3588	3	4	3	0.00
26/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	3501	3	4	3	0.00
26/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 06-August-15			Bond Future	8.15	103.0810	103.8925	103.0810	0.00
26/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	3180	2	3	2	0.00
26/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	3094	2	3	2	0.00
26/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	3007	2	3	2	0.00
26/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 05-November-15			Bond Future	8.19	100.6397	101.4650	100.6397	0.00
26/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	1706	3	2	3	0.00
26/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	1798	3	2	3	0.00
26/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	1614	2	2	2	0.00
26/02/2015	2037 On 07-May-15			Bond Future	8.18	104.8535	105.5938	104.8535	32,860.00
26/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7889	7	8	7	0.00
26/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	8071	7	8	7	0.00
26/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7980	7	8	7	0.00
26/02/2015	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
26/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 06-August-15			Bond Future	8.22	102.3189	103.0699	102.3189	1,954.00
26/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	5201	4	5	4	0.00
26/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	5107	4	5	4	0.00
26/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	5295	5	5	5	0.00
26/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 05-November-15			Bond Future	8.25	104.0218	104.7857	104.0218	0.00
26/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	2617	3	3	3	0.00
26/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	2722	3	3	3	0.00
26/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	2512	3	3	3	0.00
26/02/2015	2038 On 07-May-15			Bond Future	125.54	125.5634	125.5410	125.5634	3,261.00
26/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1459	1	1	1	0.00
26/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1469	1	1	1	0.00
26/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1449	1	1	1	0.00
26/02/2015	2038 On 06-August-15			Bond Future	126.29	126.3158	126.2913	126.3158	0.00
26/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1699	2	2	2	0.00
26/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1719	2	2	2	0.00
26/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1709	2	2	2	0.00
26/02/2015	2044 On 07-May-15			Bond Future	8.23	107.2797	108.1579	107.2797	9,494.00
26/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	8296	7	8	7	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
26/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	8196	7	8	7	0.00
26/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	8396	8	8	8	0.00
26/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 06-August-15			Bond Future	8.27	104.6597	105.5508	104.6597	0.00
26/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	5167	4	5	4	0.00
26/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	5375	4	5	4	0.00
26/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	5271	4	5	4	0.00
26/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 05-November-15			Bond Future	8.30	106.4015	107.3079	106.4015	0.00
26/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	537	1	1	1	0.00
26/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	424	1	0	1	0.00
26/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	651	2	1	2	0.00
26/02/2015	2046 On 07-May-15			Bond Future	125.54	125.5630	125.5402	125.5630	5,889.00
26/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1460	1	1	1	0.00
26/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1450	1	1	1	0.00
26/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1470	1	1	1	0.00
26/02/2015	2046 On 06-August-15			Bond Future	127.61	127.6382	127.6136	127.6382	0.00
26/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	1376	1	1	1	0.00
26/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	1386	1	1	1	0.00
26/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	1396	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
26/02/2015	2050 On 07-May-15			Bond Future	134.65	134.6727	134.6488	134.6727	2,753.00
26/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	341	0	0	0	0.00
26/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	351	0	0	0	0.00
26/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	361	0	0	0	0.00
26/02/2015	2050 On 06-August-15			Bond Future	135.40	135.4264	135.4004	135.4264	0.00
26/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1590	2	2	2	0.00
26/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1600	2	2	2	0.00
26/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1610	2	2	2	0.00
26/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	AL12 On 07-May-15			Index Future	570.73	566.5560	570.7330	566.5560	0.00
26/02/2015	AL37 On 07-May-15			Index Future	462.96	462.2950	462.9590	462.2950	119.00
26/02/2015	AL37 On 06-August-15			Index Future	470.49	469.8170	470.4860	469.8170	0.00
26/02/2015	AL7T On 07-May-15			Index Future	554.19	552.3990	554.1890	552.3990	3.00
26/02/2015	AL7T On 06-August-15			Index Future	563.20	561.3880	563.1990	561.3880	0.00
26/02/2015	ALBI On 07-May-15			Index Future	506.57	504.5230	506.5700	504.5230	577.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2015	ALBI On 06-August-15			Index Future	514.81	512.7320	514.8060	512.7320	10.00
26/02/2015	ALBI On 05-November-15			Index Future	523.46	521.3470	523.4560	521.3470	0.00
26/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	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
26/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2015	EL28 On 07-May-15			Bond Future	122.17	122.1934	122.1725	122.1934	0.00
26/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2828	3	3	3	0.00
26/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2818	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
26/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2838	3	3	3	0.00
26/02/2015	EL28 On 06-August-15			Bond Future	124.19	124.2132	124.1904	124.2132	0.00
26/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	810	1	1	1	0.00
26/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	820	1	1	1	0.00
26/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	800	1	1	1	0.00
26/02/2015	ES33 On 07-May-15			Bond Future	9.06	86.7484	87.3204	86.7484	6,576.00
26/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	5281	5	5	5	0.00
26/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	5137	5	5	5	0.00
26/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	5209	5	5	5	0.00
26/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 06-August-15			Bond Future	9.13	88.1752	88.7553	88.1752	0.00
26/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3576	3	4	3	0.00
26/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3503	3	4	3	0.00
26/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3650	3	4	3	0.00
26/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 05-November-15			Bond Future	9.19	85.8536	86.4437	85.8536	0.00
26/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1490	2	1	2	0.00
26/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1410	2	1	2	0.00
26/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	1569	2	2	2	0.00
26/02/2015	GOVI On 07-May-15			GOVI	502.44	500.5330	502.4380	500.5330	452.00
26/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	524480	51	52	51	0.00
26/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	524380	51	52	51	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
26/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	524280	51	52	51	0.00
26/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 06-August-15			GOVI	510.61	508.6770	510.6060	508.6770	29.00
26/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	105960	9	11	9	0.00
26/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	106060	9	11	9	0.00
26/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	106160	9	11	9	0.00
26/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 05-November-15			GOVI	519.19	517.2240	519.1870	517.2240	0.00
26/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	108130	13	11	13	0.00
26/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	108030	13	11	13	0.00
26/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	108230	13	11	13	0.00
26/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2015	IGOV On 07-May-15			Index Future	224.84	224.7990	224.8370	224.7990	1,076.00
26/02/2015	IGOV On 06-August-15			Index Future	228.51	228.4750	228.5100	228.4750	100.00
26/02/2015	IGOV On 05-November-15			Index Future	232.37	232.3320	232.3680	232.3320	0.00
26/02/2015	ILBI On 07-May-15			Index Future	608.77	608.6980	608.7680	608.6980	0.00
26/02/2015	ILBI On 06-August-15			Index Future	618.74	618.6690	618.7390	618.6690	159.00
26/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/02/2015	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
26/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	2,850.00
26/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	0.00
26/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
26/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	5,000.00
26/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	0.00
26/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	93.7550	93.7550	0.00
26/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.25	93.7500	93.7500	93.7500	0.00
26/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
26/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.50	93.5000	93.5000	93.5000	0.00
26/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	0.00
26/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.81	93.1900	93.1900	93.1900	0.00
26/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	0.00
26/02/2015	R023 On 07-May-15			Bond Future	7.34	103.6476	103.8953	103.6476	14,434.00
26/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4660	4	5	4	0.00
26/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4713	4	5	4	0.00
26/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4767	5	5	5	0.00
26/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	60	0	0	0	0.00
26/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	63	0	0	0	0.00
26/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	58	0	0	0	0.00
26/02/2015	R023 On 06-August-15			Bond Future	7.38	105.3520	105.6025	105.3520	0.00
26/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5113	5	5	5	0.00
26/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9261	9	9	9	0.00
26/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5161	5	5	5	0.00
26/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5209	5	5	5	0.00
26/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	263	0	0	0	0.00
26/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	251	0	0	0	0.00
26/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	257	0	0	0	0.00
26/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	21	0	0	0	911.00
26/02/2015	R186 On 07-May-15			Bond Future	7.58	125.9350	126.3881	125.9350	33,046.00
26/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5900	5	6	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
26/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1026	1	1	1	0.00
26/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1379	1	1	1	0.00
26/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1194	1	1	1	0.00
26/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2841	3	3	3	0.00
26/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5825	5	6	5	0.00
26/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5975	6	6	6	0.00
26/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	194	0	0	0	0.00
26/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2589	3	3	3	4,229.00
26/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	186	0	0	0	0.00
26/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2056	2	2	2	4,229.00
26/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2313	3	2	3	4,229.00
26/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	201	0	0	0	0.00
26/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	908	1	1	1	300.00
26/02/2015	R186 On 06-August-15			Bond Future	7.61	122.7082	123.1671	122.7082	540.00
26/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4579	4	5	4	0.00
26/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4521	4	5	4	0.00
26/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4463	4	4	4	0.00
26/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10560	10	11	10	0.00
26/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1279	1	1	1	0.00
26/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1229	1	1	1	0.00
26/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	152	0	0	0	2,500.00
26/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1254	1	1	1	0.00
26/02/2015	R186 On 05-November-15			Bond Future	7.64	124.7499	125.2168	124.7499	0.00
26/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	6234	6	6	6	0.00
26/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6352	6	6	6	0.00
26/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6293	6	6	6	0.00
26/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	11100	11	11	11	0.00
26/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1297	1	1	1	0.00
26/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	337	0	0	0	2,600.00
26/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1277	1	1	1	0.00
26/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1318	1	1	1	0.00
26/02/2015	R186 On 04-February-16			Bond Future	7.65	121.7010	122.1748	121.7010	5,660.00
26/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	3035	3	3	3	0.00
26/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2997	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
26/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2960	3	3	3	0.00
26/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4262	5	4	5	0.00
26/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4216	4	4	4	0.00
26/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4309	5	4	5	0.00
26/02/2015	R197 On 07-May-15			Bond Future	288.04	288.1915	288.0356	288.1915	861.00
26/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5974	6	6	6	0.00
26/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5964	6	6	6	0.00
26/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5954	6	6	6	0.00
26/02/2015	R197 On 06-August-15			Bond Future	286.69	286.8495	286.6876	286.8495	0.00
26/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	1312	1	1	1	0.00
26/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	1322	1	1	1	0.00
26/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	1302	1	1	1	0.00
26/02/2015	R202 On 07-May-15			Bond Future	236.29	236.3342	236.2913	236.3342	50,916.00
26/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	2199	2	2	2	0.00
26/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	2209	2	2	2	0.00
26/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	2219	2	2	2	0.00
26/02/2015	R202 On 06-August-15			Bond Future	236.95	236.9976	236.9511	236.9976	0.00
26/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	3039	3	3	3	0.00
26/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	3049	3	3	3	0.00
26/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	3059	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
26/02/2015	R203 On 07-May-15			Bond Future	6.60	104.7485	104.8089	104.7485	7,710.00
26/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1412	1	1	1	0.00
26/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1452	1	1	1	0.00
26/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1432	1	1	1	0.00
26/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	27	0	0	0	0.00
26/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	28	0	0	0	0.00
26/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	25	0	0	0	0.00
26/02/2015	R203 On 06-August-15			Bond Future	6.60	106.4713	106.5312	106.4713	0.00
26/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	655	1	1	1	0.00
26/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	679	1	1	1	0.00
26/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	667	1	1	1	0.00
26/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	370	0	0	0	0.00
26/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	378	0	0	0	0.00
26/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	363	0	0	0	0.00
26/02/2015	R203 On 05-November-15			Bond Future	6.57	104.0752	104.1364	104.0752	0.00
26/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	186	0	0	0	0.00
26/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	190	0	0	0	0.00
26/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	195	0	0	0	0.00
26/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1188	1	1	1	0.00
26/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1174	1	1	1	0.00
26/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1201	1	1	1	0.00
26/02/2015	R204 On 07-May-15			Bond Future	6.83	106.7143	106.8011	106.7143	14,609.00
26/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2148	2	2	2	0.00
26/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2178	2	2	2	0.00
26/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2207	2	2	2	0.00
26/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	43	0	0	0	0.00
26/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	41	0	0	0	0.00
26/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	39	0	0	0	0.00
26/02/2015	R204 On 06-August-15			Bond Future	6.85	104.4327	104.5195	104.4327	0.00
26/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4590	5	5	5	0.00
26/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2750	3	3	3	0.00
26/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2802	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
26/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2776	3	3	3	0.00
26/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	12	0	0	0	699.00
26/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	105	0	0	0	0.00
26/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	107	0	0	0	0.00
26/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	102	0	0	0	0.00
26/02/2015	R204 On 05-November-15			Bond Future	6.85	106.1702	106.2589	106.1702	0.00
26/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	322	0	0	0	0.00
26/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	329	0	0	0	0.00
26/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	315	0	0	0	0.00
26/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2015	2	2	2	0.00
26/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2036	2	2	2	0.00
26/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2058	2	2	2	0.00
26/02/2015	R207 On 07-May-15			Bond Future	6.99	103.2031	103.3708	103.2031	35,334.00
26/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4863	5	5	5	0.00
26/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2942	3	3	3	66.00
26/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4826	5	5	5	0.00
26/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4900	5	5	5	0.00
26/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	3	0	0	0	0.00
26/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	44	0	0	0	0.00
26/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	2	0	0	0	0.00
26/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	3	0	0	0	0.00
26/02/2015	R207 On 06-August-15			Bond Future	7.01	101.2575	101.4266	101.2575	0.00
26/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2914	3	3	3	0.00
26/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2977	3	3	3	0.00
26/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2945	3	3	3	0.00
26/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2093	2	2	2	70.00
26/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	224	0	0	0	0.00
26/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	213	0	0	0	0.00
26/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	430	0	0	0	0.00
26/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	219	0	0	0	0.00
26/02/2015	R207 On 05-November-15			Bond Future	7.02	102.9423	103.1146	102.9423	0.00
26/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2943	3	3	3	0.00
26/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2998	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
26/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2970	3	3	3	0.00
26/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2135	2	2	2	53.00
26/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	415	0	0	0	0.00
26/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	408	0	0	0	0.00
26/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	401	0	0	0	0.00
26/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	693	1	1	1	0.00
26/02/2015	R208 On 07-May-15			Bond Future	7.11	98.8822	99.0793	98.8822	60,921.00
26/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4078	4	4	4	0.00
26/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4165	4	4	4	0.00
26/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4121	4	4	4	0.00
26/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	26	0	0	0	0.00
26/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	28	0	0	0	0.00
26/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	29	0	0	0	0.00
26/02/2015	R208 On 06-August-15			Bond Future	7.13	100.5088	100.7078	100.5088	0.00
26/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4025	4	4	4	0.00
26/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3986	4	4	4	0.00
26/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4063	4	4	4	0.00
26/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7425	7	7	7	0.00
26/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	194	0	0	0	0.00
26/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	189	0	0	0	0.00
26/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	199	0	0	0	0.00
26/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	13	0	0	0	198.00
26/02/2015	R208 On 05-November-15			Bond Future	7.15	98.7802	98.9829	98.7802	0.00
26/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5745	6	6	6	0.00
26/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3180	3	3	3	0.00
26/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3212	3	3	3	0.00
26/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3148	3	3	3	0.00
26/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	146	0	0	0	2,200.00
26/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	605	1	1	1	0.00
26/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	595	1	1	1	0.00
26/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	615	1	1	1	0.00
26/02/2015	R209 On 07-May-15			Bond Future	8.13	81.3104	81.9206	81.3104	14,191.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	83	0	0	0	700.00
26/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	7036	6	7	6	0.00
26/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2560	2	3	2	0.00
26/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	7106	7	7	7	0.00
26/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6966	6	7	6	0.00
26/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	125	0	0	0	0.00
26/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	7703	8	8	8	0.00
26/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1165	1	1	1	700.00
26/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	120	0	0	0	0.00
26/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	129	0	0	0	0.00
26/02/2015	R209 On 06-August-15			Bond Future	8.17	82.6479	83.2671	82.6479	0.00
26/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12906	12	13	12	0.00
26/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	7114	7	7	7	0.00
26/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	7176	7	7	7	0.00
26/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	7239	7	7	7	0.00
26/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	597	1	1	1	0.00
26/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	64	0	0	0	2,914.00
26/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	585	1	1	1	0.00
26/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	609	1	1	1	0.00
26/02/2015	R209 On 05-November-15			Bond Future	8.20	80.8742	81.5039	80.8742	0.00
26/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2543	2	3	2	0.00
26/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2615	2	3	2	0.00
26/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2578	2	3	2	0.00
26/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4309	5	4	5	0.00
26/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4259	5	4	5	0.00
26/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4360	5	4	5	0.00
26/02/2015	R210 On 07-May-15			Bond Future	174.66	174.6964	174.6641	174.6964	583.00
26/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	2346	2	2	2	0.00
26/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	2336	2	2	2	0.00
26/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	2326	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
26/02/2015	R210 On 06-August-15			Bond Future	177.55	177.5835	177.5488	177.5835	0.00
26/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	1441	1	1	1	0.00
26/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	1461	1	1	1	0.00
26/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	1451	1	1	1	0.00
26/02/2015	R211 On 07-May-15			Bond Future	131.76	131.7894	131.7645	131.7894	1,120.00
26/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3236	3	3	3	0.00
26/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3246	3	3	3	0.00
26/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3226	3	3	3	0.00
26/02/2015	R211 On 06-August-15			Bond Future	132.31	132.3353	132.3084	132.3353	0.00
26/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2692	3	3	3	0.00
26/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2682	3	3	3	0.00
26/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2702	3	3	3	0.00
26/02/2015	R212 On 07-May-15			Bond Future	137.52	137.2893	137.5239	137.2893	1,145.00
26/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3466	4	3	4	0.00
26/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3486	4	3	4	0.00
26/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3476	4	3	4	0.00
26/02/2015	R212 On 06-August-15			Bond Future	138.00	137.7667	138.0036	137.7667	0.00
26/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	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
26/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2986	3	3	3	0.00
26/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2996	3	3	3	0.00
26/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3006	3	3	3	0.00
26/02/2015	R213 On 07-May-15			Bond Future	8.03	91.5972	92.2757	91.5972	15,666.00
26/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5851	5	6	5	0.00
26/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5920	5	6	5	0.00
26/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5989	5	6	5	0.00
26/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	183	0	0	0	0.00
26/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	176	0	0	0	0.00
26/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	190	0	0	0	0.00
26/02/2015	R213 On 06-August-15			Bond Future	8.06	93.1035	93.7918	93.1035	0.00
26/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4668	4	5	4	0.00
26/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4723	4	5	4	0.00
26/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4613	4	5	4	0.00
26/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1197	1	1	1	0.00
26/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1174	1	1	1	0.00
26/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1219	1	1	1	0.00
26/02/2015	R213 On 05-November-15			Bond Future	8.10	91.1068	91.8069	91.1068	0.00
26/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1921	2	2	2	0.00
26/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1981	2	2	2	0.00
26/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1951	2	2	2	0.00
26/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	4901	5	5	5	0.00
26/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	4792	5	5	5	0.00
26/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	4847	5	5	5	0.00
26/02/2015	R214 On 07-May-15			Bond Future	8.16	82.8449	83.4980	82.8449	15,271.00
26/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	8400	8	8	8	0.00
26/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	8474	8	8	8	0.00
26/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	8326	8	8	8	0.00
26/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	92	0	0	0	0.00
26/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	88	0	0	0	0.00
26/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	95	0	0	0	0.00
26/02/2015	R214 On 06-August-15			Bond Future	8.20	84.2072	84.8700	84.2072	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
26/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5828	5	6	5	0.00
26/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5890	5	6	5	0.00
26/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5951	5	6	5	0.00
26/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1117	1	1	1	0.00
26/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1096	1	1	1	0.00
26/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1076	1	1	1	0.00
26/02/2015	R214 On 05-November-15			Bond Future	8.23	82.3158	82.9898	82.3158	0.00
26/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2714	2	3	2	0.00
26/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2676	2	3	2	0.00
26/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2638	2	3	2	0.00
26/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	4828	5	5	5	0.00
26/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	4772	5	5	5	0.00
26/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	4716	5	5	5	0.00
26/02/2015	R214 On 04-February-16			Bond Future	8.25	83.8014	84.4866	83.8014	4,420.00
26/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	3162	3	3	3	0.00
26/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	3200	3	3	3	0.00
26/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	3124	3	3	3	0.00
26/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5400	6	5	6	0.00
26/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5456	6	5	6	0.00
26/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	5511	6	6	6	0.00
26/02/2015	R248 On 07-May-15			Bond Future	8.22	106.8855	107.7333	106.8855	34,258.00
26/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	11148	10	11	10	0.00
26/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	11246	10	11	10	0.00
26/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	11050	10	11	10	0.00
26/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 06-August-15			Bond Future	8.25	108.6432	109.5034	108.6432	745.00
26/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	5482	5	5	5	0.00
26/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	5696	5	6	5	0.00
26/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	5589	5	6	5	0.00
26/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/02/2015	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
26/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 05-November-15			Bond Future	8.29	106.0186	106.8935	106.0186	0.00
26/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	3557	4	4	4	0.00
26/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	3433	4	3	4	0.00
26/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	3310	4	3	4	0.00