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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/02/2015 TO: 27/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	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
27/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	2025 On 07-May-15			Bond Future	118.92	118.7282	118.9198	118.7282	16.00
27/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2070	2	2	2	0.00
27/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2090	2	2	2	0.00
27/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2080	2	2	2	0.00
27/02/2015	2025 On 06-August-15			Bond Future	119.71	119.5133	119.7061	119.5133	0.00
27/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1294	1	1	1	0.00
27/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1304	1	1	1	0.00
27/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1284	1	1	1	0.00
27/02/2015	2030 On 07-May-15			Bond Future	8.07	102.3809	101.6429	102.3809	5,775.00
27/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5495	6	5	6	0.00
27/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5652	6	6	6	0.00
27/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5574	6	6	6	0.00
27/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2030 On 06-August-15			Bond Future	8.11	100.0547	99.3028	100.0547	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
27/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3193	2	3	2	0.00
27/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3018	2	3	2	0.00
27/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3106	2	3	2	0.00
27/02/2015	2032 On 07-May-15			Bond Future	8.20	102.2125	101.4231	102.2125	18.00
27/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2624	3	3	3	0.00
27/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2799	4	3	4	0.00
27/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2711	4	3	4	0.00
27/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 06-August-15			Bond Future	8.24	103.8925	103.0884	103.8925	0.00
27/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2376	3	2	3	0.00
27/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2289	3	2	3	0.00
27/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2203	3	2	3	0.00
27/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 05-November-15			Bond Future	8.28	101.4650	100.6489	101.4650	0.00
27/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2522	2	3	2	0.00
27/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2614	2	3	2	0.00
27/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2430	2	2	2	0.00
27/02/2015	2037 On 07-May-15			Bond Future	8.26	105.5938	104.7080	105.5938	32,860.00
27/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7003	8	7	8	0.00
27/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7185	8	7	8	0.00
27/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7094	8	7	8	0.00
27/02/2015	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
27/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 06-August-15			Bond Future	8.31	103.0699	102.1678	103.0699	1,954.00
27/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4299	5	4	5	0.00
27/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4204	5	4	5	0.00
27/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4393	5	4	5	0.00
27/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 05-November-15			Bond Future	8.34	104.7857	103.8698	104.7857	0.00
27/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3533	3	4	3	0.00
27/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3638	3	4	3	0.00
27/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3428	3	3	3	0.00
27/02/2015	2038 On 07-May-15			Bond Future	126.20	125.5410	126.2001	125.5410	2,476.00
27/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	800	1	1	1	0.00
27/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	810	1	1	1	0.00
27/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	790	1	1	1	0.00
27/02/2015	2038 On 06-August-15			Bond Future	126.96	126.2913	126.9596	126.2913	0.00
27/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1030	2	1	2	0.00
27/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1050	2	1	2	0.00
27/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1040	2	1	2	0.00
27/02/2015	2044 On 07-May-15			Bond Future	8.31	108.1579	107.1757	108.1579	9,494.00
27/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7314	8	7	8	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
27/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	7214	8	7	8	0.00
27/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7414	8	7	8	0.00
27/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 06-August-15			Bond Future	8.35	105.5508	104.5507	105.5508	0.00
27/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	4167	5	4	5	0.00
27/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4375	5	4	5	0.00
27/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	4271	5	4	5	0.00
27/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 05-November-15			Bond Future	8.39	107.3079	106.2924	107.3079	0.00
27/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1553	1	2	1	0.00
27/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1439	0	1	0	0.00
27/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1667	1	2	1	0.00
27/02/2015	2046 On 07-May-15			Bond Future	125.80	125.5402	125.7984	125.5402	5,889.00
27/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1202	1	1	1	0.00
27/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1192	1	1	1	0.00
27/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1212	1	1	1	0.00
27/02/2015	2046 On 06-August-15			Bond Future	127.87	127.6136	127.8738	127.6136	0.00
27/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	1116	1	1	1	0.00
27/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	1126	1	1	1	0.00
27/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	1136	1	1	1	0.00

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27/02/2015	2050 On 07-May-15			Bond Future	135.29	134.6488	135.2860	134.6488	2,753.00
27/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	276	0	0	0	0.00
27/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	296	0	0	0	0.00
27/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	286	0	0	0	0.00
27/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/02/2015	2050 On 06-August-15			Bond Future	136.05	135.4004	136.0461	135.4004	0.00
27/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	944	2	1	2	0.00
27/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	954	2	1	2	0.00
27/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	964	2	1	2	0.00
27/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	AL12 On 07-May-15			Index Future	566.02	570.7330	566.0190	570.7330	0.00
27/02/2015	AL37 On 07-May-15			Index Future	461.30	462.9590	461.2980	462.9590	119.00
27/02/2015	AL37 On 06-August-15			Index Future	468.79	470.4860	468.7900	470.4860	0.00
27/02/2015	AL7T On 07-May-15			Index Future	550.86	554.1890	550.8610	554.1890	3.00
27/02/2015	AL7T On 06-August-15			Index Future	559.81	563.1990	559.8070	563.1990	0.00
27/02/2015	ALBI On 07-May-15			Index Future	503.67	506.5700	503.6670	506.5700	577.00

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27/02/2015	ALBI On 06-August-15			Index Future	511.85	514.8060	511.8470	514.8060	10.00
27/02/2015	ALBI On 05-November-15			Index Future	520.46	523.4560	520.4550	523.4560	0.00
27/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	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
27/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2015	EL28 On 07-May-15			Bond Future	122.36	122.1725	122.3577	122.1725	0.00
27/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2642	3	3	3	0.00
27/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2632	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
27/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2652	3	3	3	0.00
27/02/2015	EL28 On 06-August-15			Bond Future	124.38	124.1904	124.3767	124.1904	0.00
27/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	623	1	1	1	0.00
27/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	633	1	1	1	0.00
27/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	613	1	1	1	0.00
27/02/2015	ES33 On 07-May-15			Bond Future	9.15	87.3204	86.6416	87.3204	6,576.00
27/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4602	5	5	5	0.00
27/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4458	5	4	5	0.00
27/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4530	5	5	5	0.00
27/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 06-August-15			Bond Future	9.22	88.7553	88.0640	88.7553	0.00
27/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2885	4	3	4	0.00
27/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2811	4	3	4	0.00
27/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2958	4	3	4	0.00
27/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 05-November-15			Bond Future	9.28	86.4437	85.7419	86.4437	0.00
27/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2191	1	2	1	0.00
27/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2112	1	2	1	0.00
27/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2271	2	2	2	0.00
27/02/2015	GOVI On 07-May-15			GOVI	499.62	502.4380	499.6160	502.4380	454.00
27/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	496260	52	50	52	0.00
27/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	496160	52	50	52	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
27/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	496060	52	50	52	0.00
27/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 06-August-15			GOVI	507.73	510.6060	507.7300	510.6060	29.00
27/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	77200	11	8	11	0.00
27/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	77300	11	8	11	0.00
27/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	77400	11	8	11	0.00
27/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 05-November-15			GOVI	516.27	519.1870	516.2680	519.1870	0.00
27/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
27/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	137320	11	14	11	0.00
27/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	137220	11	14	11	0.00
27/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	137420	11	14	11	0.00
27/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2015	IGOV On 07-May-15			Index Future	225.11	224.8370	225.1070	224.8370	1,081.00
27/02/2015	IGOV On 06-August-15			Index Future	228.78	228.5100	228.7820	228.5100	100.00
27/02/2015	IGOV On 05-November-15			Index Future	232.65	232.3680	232.6470	232.3680	0.00
27/02/2015	ILBI On 07-May-15			Index Future	609.47	608.7680	609.4730	608.7680	0.00
27/02/2015	ILBI On 06-August-15			Index Future	619.45	618.7390	619.4530	618.7390	159.00
27/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/02/2015	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
27/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.15	93.9000	93.8500	93.9000	2,850.00
27/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.18	93.8800	93.8200	93.8800	0.00
27/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.21	93.8400	93.7900	93.8400	0.00
27/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.8300	93.7600	93.8300	5,000.00
27/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.30	93.8600	93.7000	93.8600	0.00
27/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	93.7550	93.7550	0.00
27/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.7500	93.6600	93.7500	0.00
27/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.49	93.6300	93.5100	93.6300	0.00
27/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.63	93.5000	93.3700	93.5000	0.00
27/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.81	93.3400	93.1900	93.3400	0.00
27/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.95	93.1900	93.0500	93.1900	0.00
27/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.10	93.0500	92.9000	93.0500	0.00
27/02/2015	R023 On 07-May-15			Bond Future	7.44	103.8953	103.3474	103.8953	14,434.00
27/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4140	5	4	5	0.00
27/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4193	5	4	5	0.00
27/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4245	5	4	5	0.00
27/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	88	0	0	0	0.00
27/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	92	0	0	0	0.00
27/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	84	0	0	0	0.00
27/02/2015	R023 On 06-August-15			Bond Future	7.47	105.6025	105.0437	105.6025	0.00
27/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4620	5	5	5	0.00
27/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8709	9	9	9	0.00
27/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4667	5	5	5	0.00
27/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4714	5	5	5	0.00
27/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	329	0	0	0	0.00
27/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	314	0	0	0	0.00
27/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	321	0	0	0	0.00
27/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	27	0	0	0	911.00
27/02/2015	R186 On 07-May-15			Bond Future	7.67	126.3881	125.5862	126.3881	33,040.00
27/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5192	6	5	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
27/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	758	1	1	1	0.00
27/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1048	1	1	1	0.00
27/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	895	1	1	1	0.00
27/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2333	3	2	3	0.00
27/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5120	6	5	6	0.00
27/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5264	6	5	6	0.00
27/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	288	0	0	0	0.00
27/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3124	3	3	3	4,229.00
27/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	277	0	0	0	0.00
27/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2527	2	3	2	4,229.00
27/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2816	2	3	2	4,229.00
27/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	298	0	0	0	0.00
27/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1203	1	1	1	300.00
27/02/2015	R186 On 06-August-15			Bond Future	7.71	123.1671	122.3498	123.1671	540.00
27/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	3996	5	4	5	0.00
27/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	3942	5	4	5	0.00
27/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	3887	4	4	4	0.00
27/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	9782	11	10	11	0.00
27/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1520	1	2	1	0.00
27/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1464	1	1	1	0.00
27/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	191	0	0	0	2,500.00
27/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1492	1	1	1	0.00
27/02/2015	R186 On 05-November-15			Bond Future	7.74	125.2168	124.3876	125.2168	0.00
27/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5607	6	6	6	0.00
27/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5720	6	6	6	0.00
27/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5663	6	6	6	0.00
27/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10334	11	10	11	0.00
27/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1496	1	1	1	0.00
27/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	400	0	0	0	2,600.00
27/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1474	1	1	1	0.00
27/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1520	1	2	1	0.00
27/02/2015	R186 On 04-February-16			Bond Future	7.75	122.1748	121.3247	122.1748	5,660.00
27/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2626	3	3	3	0.00
27/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2591	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
27/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2557	3	3	3	0.00
27/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4706	4	5	4	0.00
27/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4657	4	5	4	0.00
27/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4755	4	5	4	0.00
27/02/2015	R197 On 07-May-15			Bond Future	288.19	288.0356	288.1905	288.0356	1,044.00
27/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5819	6	6	6	0.00
27/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5809	6	6	6	0.00
27/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5799	6	6	6	0.00
27/02/2015	R197 On 06-August-15			Bond Future	286.84	286.6876	286.8406	286.6876	0.00
27/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	1159	1	1	1	0.00
27/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	1169	1	1	1	0.00
27/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	1149	1	1	1	0.00
27/02/2015	R202 On 07-May-15			Bond Future	236.25	236.2913	236.2488	236.2913	50,916.00
27/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	2241	2	2	2	0.00
27/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	2251	2	2	2	0.00
27/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	2261	2	2	2	0.00
27/02/2015	R202 On 06-August-15			Bond Future	236.90	236.9511	236.9040	236.9511	0.00
27/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	3086	3	3	3	0.00
27/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	3096	3	3	3	0.00
27/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	3106	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
27/02/2015	R203 On 07-May-15			Bond Future	6.68	104.8089	104.6435	104.8089	7,710.00
27/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1261	1	1	1	0.00
27/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1300	1	1	1	0.00
27/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1280	1	1	1	0.00
27/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	40	0	0	0	0.00
27/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	42	0	0	0	0.00
27/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	39	0	0	0	0.00
27/02/2015	R203 On 06-August-15			Bond Future	6.69	106.5312	106.3614	106.5312	0.00
27/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	566	1	1	1	0.00
27/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	588	1	1	1	0.00
27/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	577	1	1	1	0.00
27/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	450	0	0	0	0.00
27/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	459	0	0	0	0.00
27/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	442	0	0	0	0.00
27/02/2015	R203 On 05-November-15			Bond Future	6.67	104.1364	103.9651	104.1364	0.00
27/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	146	0	0	0	0.00
27/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	150	0	0	0	0.00
27/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	154	0	0	0	0.00
27/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1318	1	1	1	0.00
27/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1304	1	1	1	0.00
27/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1332	1	1	1	0.00
27/02/2015	R204 On 07-May-15			Bond Future	6.91	106.8011	106.5464	106.8011	14,609.00
27/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1916	2	2	2	0.00
27/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	1945	2	2	2	0.00
27/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	1974	2	2	2	0.00
27/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	65	0	0	0	0.00
27/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	63	0	0	0	0.00
27/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	60	0	0	0	0.00
27/02/2015	R204 On 06-August-15			Bond Future	6.94	104.5195	104.2589	104.5195	0.00
27/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4333	5	4	5	0.00
27/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2522	3	3	3	0.00
27/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2573	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
27/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2548	3	3	3	0.00
27/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	16	0	0	0	699.00
27/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	137	0	0	0	0.00
27/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	140	0	0	0	0.00
27/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	133	0	0	0	0.00
27/02/2015	R204 On 05-November-15			Bond Future	6.95	106.2589	105.9953	106.2589	0.00
27/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	265	0	0	0	0.00
27/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	271	0	0	0	0.00
27/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	259	0	0	0	0.00
27/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2221	2	2	2	0.00
27/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2243	2	2	2	0.00
27/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2266	2	2	2	0.00
27/02/2015	R207 On 07-May-15			Bond Future	7.08	103.3708	102.9795	103.3708	35,323.00
27/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4474	5	4	5	0.00
27/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2574	3	3	3	66.00
27/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4437	5	4	5	0.00
27/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4511	5	5	5	0.00
27/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	0	0	0.00
27/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	68	0	0	0	0.00
27/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	0	0	0.00
27/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	0	0	0.00
27/02/2015	R207 On 06-August-15			Bond Future	7.12	101.4266	101.0271	101.4266	0.00
27/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2578	3	3	3	0.00
27/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2638	3	3	3	0.00
27/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2608	3	3	3	0.00
27/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1798	2	2	2	70.00
27/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	287	0	0	0	0.00
27/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	274	0	0	0	0.00
27/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	535	0	1	0	0.00
27/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	281	0	0	0	0.00
27/02/2015	R207 On 05-November-15			Bond Future	7.14	103.1146	102.7098	103.1146	0.00
27/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2623	3	3	3	0.00
27/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2675	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
27/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2649	3	3	3	0.00
27/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	1857	2	2	2	53.00
27/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	500	0	0	0	0.00
27/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	492	0	0	0	0.00
27/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	483	0	0	0	0.00
27/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	820	1	1	1	0.00
27/02/2015	R208 On 07-May-15			Bond Future	7.21	99.0793	98.5950	99.0793	60,921.00
27/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3611	4	4	4	0.00
27/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3696	4	4	4	0.00
27/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3653	4	4	4	0.00
27/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	42	0	0	0	0.00
27/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	44	0	0	0	0.00
27/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	46	0	0	0	0.00
27/02/2015	R208 On 06-August-15			Bond Future	7.24	100.7078	100.2138	100.7078	0.00
27/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3589	4	4	4	0.00
27/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3552	4	4	4	0.00
27/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3626	4	4	4	0.00
27/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	6936	7	7	7	0.00
27/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	252	0	0	0	0.00
27/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	246	0	0	0	0.00
27/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	259	0	0	0	0.00
27/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	18	0	0	0	198.00
27/02/2015	R208 On 05-November-15			Bond Future	7.27	98.9829	98.4820	98.9829	0.00
27/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5280	6	5	6	0.00
27/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	2803	3	3	3	0.00
27/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	2834	3	3	3	0.00
27/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2773	3	3	3	0.00
27/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	183	0	0	0	2,200.00
27/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	729	1	1	1	0.00
27/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	717	1	1	1	0.00
27/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	741	1	1	1	0.00
27/02/2015	R209 On 07-May-15			Bond Future	8.22	81.9206	81.1898	81.9206	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
27/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	50	0	0	0	700.00
27/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6347	7	6	7	0.00
27/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2096	3	2	3	0.00
27/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6416	7	6	7	0.00
27/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6279	7	6	7	0.00
27/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	167	0	0	0	0.00
27/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8401	8	8	8	0.00
27/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1433	1	1	1	700.00
27/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	161	0	0	0	0.00
27/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	173	0	0	0	0.00
27/02/2015	R209 On 06-August-15			Bond Future	8.26	83.2671	82.5228	83.2671	0.00
27/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12177	13	12	13	0.00
27/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6480	7	6	7	0.00
27/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6540	7	7	7	0.00
27/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6601	7	7	7	0.00
27/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	705	1	1	1	0.00
27/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	79	0	0	0	2,914.00
27/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	691	1	1	1	0.00
27/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	719	1	1	1	0.00
27/02/2015	R209 On 05-November-15			Bond Future	8.29	81.5039	80.7483	81.5039	0.00
27/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2200	3	2	3	0.00
27/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2266	3	2	3	0.00
27/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2233	3	2	3	0.00
27/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4719	4	5	4	0.00
27/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4665	4	5	4	0.00
27/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4773	4	5	4	0.00
27/02/2015	R210 On 07-May-15			Bond Future	174.93	174.6641	174.9258	174.6641	829.00
27/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	2084	2	2	2	0.00
27/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	2074	2	2	2	0.00
27/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	2064	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
27/02/2015	R210 On 06-August-15			Bond Future	177.81	177.5488	177.8119	177.5488	0.00
27/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	1178	1	1	1	0.00
27/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	1198	1	1	1	0.00
27/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	1188	1	1	1	0.00
27/02/2015	R211 On 07-May-15			Bond Future	131.74	131.7645	131.7399	131.7645	1,120.00
27/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3260	3	3	3	0.00
27/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3270	3	3	3	0.00
27/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3250	3	3	3	0.00
27/02/2015	R211 On 06-August-15			Bond Future	132.28	132.3084	132.2812	132.3084	0.00
27/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2719	3	3	3	0.00
27/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2709	3	3	3	0.00
27/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2729	3	3	3	0.00
27/02/2015	R212 On 07-May-15			Bond Future	137.41	137.5239	137.4125	137.5239	1,145.00
27/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3578	3	4	3	0.00
27/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3598	3	4	3	0.00
27/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3588	3	4	3	0.00
27/02/2015	R212 On 06-August-15			Bond Future	137.89	138.0036	137.8882	138.0036	0.00
27/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	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
27/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3102	3	3	3	0.00
27/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3112	3	3	3	0.00
27/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3122	3	3	3	0.00
27/02/2015	R213 On 07-May-15			Bond Future	8.11	92.2757	91.6054	92.2757	15,666.00
27/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5255	6	5	6	0.00
27/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5321	6	5	6	0.00
27/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5388	6	5	6	0.00
27/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	255	0	0	0	0.00
27/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	246	0	0	0	0.00
27/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	264	0	0	0	0.00
27/02/2015	R213 On 06-August-15			Bond Future	8.15	93.7918	93.1090	93.7918	0.00
27/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4199	5	4	5	0.00
27/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4251	5	4	5	0.00
27/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4147	5	4	5	0.00
27/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1410	1	1	1	0.00
27/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1385	1	1	1	0.00
27/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1436	1	1	1	0.00
27/02/2015	R213 On 05-November-15			Bond Future	8.19	91.8069	91.1139	91.8069	0.00
27/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1648	2	2	2	0.00
27/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1702	2	2	2	0.00
27/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1675	2	2	2	0.00
27/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5321	5	5	5	0.00
27/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5206	5	5	5	0.00
27/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5263	5	5	5	0.00
27/02/2015	R214 On 07-May-15			Bond Future	8.25	83.4980	82.7148	83.4980	15,271.00
27/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7649	8	8	8	0.00
27/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7722	8	8	8	0.00
27/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7577	8	8	8	0.00
27/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	124	0	0	0	0.00
27/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	120	0	0	0	0.00
27/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	129	0	0	0	0.00
27/02/2015	R214 On 06-August-15			Bond Future	8.28	84.8700	84.0724	84.8700	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
27/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5255	6	5	6	0.00
27/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5313	6	5	6	0.00
27/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5372	6	5	6	0.00
27/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1342	1	1	1	0.00
27/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1318	1	1	1	0.00
27/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1294	1	1	1	0.00
27/02/2015	R214 On 05-November-15			Bond Future	8.32	82.9898	82.1801	82.9898	0.00
27/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2388	3	2	3	0.00
27/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2353	3	2	3	0.00
27/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2319	3	2	3	0.00
27/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5319	5	5	5	0.00
27/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5259	5	5	5	0.00
27/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5200	5	5	5	0.00
27/02/2015	R214 On 04-February-16			Bond Future	8.34	84.4866	83.6582	84.4866	4,420.00
27/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2828	3	3	3	0.00
27/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2864	3	3	3	0.00
27/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2792	3	3	3	0.00
27/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5892	5	6	5	0.00
27/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5950	5	6	5	0.00
27/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6008	6	6	6	0.00
27/02/2015	R248 On 07-May-15			Bond Future	8.30	107.7333	106.7765	107.7333	34,576.00
27/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	10191	11	10	11	0.00
27/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10289	11	10	11	0.00
27/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	10093	11	10	11	0.00
27/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 06-August-15			Bond Future	8.34	109.5034	108.5292	109.5034	745.00
27/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4507	5	5	5	0.00
27/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4722	6	5	6	0.00
27/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4615	6	5	6	0.00
27/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/02/2015	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
27/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 05-November-15			Bond Future	8.37	106.8935	105.9045	106.8935	0.00
27/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4546	4	5	4	0.00
27/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4422	3	4	3	0.00
27/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4299	3	4	3	0.00