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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/02/2015 TO: 13/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	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
13/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	2025 On 07-May-15			Bond Future	119.36	119.5335	119.3576	119.5335	16.00
13/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1632	1	2	1	0.00
13/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1652	1	2	1	0.00
13/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1642	1	2	1	0.00
13/02/2015	2025 On 06-August-15			Bond Future	120.17	120.3533	120.1724	120.3533	0.00
13/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	828	1	1	1	0.00
13/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	838	1	1	1	0.00
13/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	818	1	1	1	0.00
13/02/2015	2030 On 07-May-15			Bond Future	8.00	101.9630	102.2314	101.9630	5,775.00
13/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	6084	6	6	6	0.00
13/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	6241	6	6	6	0.00
13/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	6162	6	6	6	0.00
13/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2030 On 06-August-15			Bond Future	8.04	99.6483	99.9194	99.6483	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
13/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	2576	3	3	3	0.00
13/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2402	3	2	3	0.00
13/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2489	3	2	3	0.00
13/02/2015	2032 On 07-May-15			Bond Future	8.16	101.3895	101.7223	101.3895	15.00
13/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2923	3	3	3	0.00
13/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	3098	3	3	3	0.00
13/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	3011	3	3	3	0.00
13/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 06-August-15			Bond Future	8.20	103.0747	103.4111	103.0747	0.00
13/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2699	2	3	2	0.00
13/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2612	2	3	2	0.00
13/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2525	2	3	2	0.00
13/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 05-November-15			Bond Future	8.24	100.6345	100.9769	100.6345	0.00
13/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2194	3	2	3	0.00
13/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2286	3	2	3	0.00
13/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2102	2	2	2	0.00
13/02/2015	2037 On 07-May-15			Bond Future	8.22	104.8331	105.1537	104.8331	32,860.00
13/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7449	7	7	7	0.00
13/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7631	7	8	7	0.00
13/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7540	7	8	7	0.00
13/02/2015	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
13/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 06-August-15			Bond Future	8.26	102.3155	102.6397	102.3155	3,220.00
13/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4771	4	5	4	0.00
13/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4676	4	5	4	0.00
13/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4865	5	5	5	0.00
13/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 05-November-15			Bond Future	8.30	104.0194	104.3493	104.0194	0.00
13/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3053	3	3	3	0.00
13/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3159	3	3	3	0.00
13/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	2948	3	3	3	0.00
13/02/2015	2038 On 07-May-15			Bond Future	125.75	125.7659	125.7508	125.7659	3,261.00
13/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1249	1	1	1	0.00
13/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1259	1	1	1	0.00
13/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1239	1	1	1	0.00
13/02/2015	2038 On 06-August-15			Bond Future	126.53	126.5429	126.5251	126.5429	0.00
13/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1465	1	1	1	0.00
13/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1485	1	1	1	0.00
13/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1475	1	1	1	0.00
13/02/2015	2044 On 07-May-15			Bond Future	8.30	106.9718	107.2669	106.9718	9,494.00
13/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7406	7	7	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
13/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	7305	7	7	7	0.00
13/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7505	7	8	7	0.00
13/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 06-August-15			Bond Future	8.34	104.3645	104.6626	104.3645	0.00
13/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	4279	4	4	4	0.00
13/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4487	4	4	4	0.00
13/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	4383	4	4	4	0.00
13/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 05-November-15			Bond Future	8.38	106.1025	106.4060	106.1025	0.00
13/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1439	2	1	2	0.00
13/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1325	2	1	2	0.00
13/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1553	2	2	2	0.00
13/02/2015	2046 On 07-May-15			Bond Future	126.31	126.6133	126.3149	126.6133	5,889.00
13/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	685	0	1	0	0.00
13/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	675	0	1	0	0.00
13/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	695	0	1	0	0.00
13/02/2015	2046 On 06-August-15			Bond Future	128.42	128.7275	128.4215	128.7275	0.00
13/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	569	0	1	0	0.00
13/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	579	0	1	0	0.00
13/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	589	0	1	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
13/02/2015	2050 On 07-May-15			Bond Future	134.87	135.2176	134.8705	135.2176	2,753.00
13/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	119	0	0	0	0.00
13/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	129	0	0	0	0.00
13/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	139	0	0	0	0.00
13/02/2015	2050 On 06-August-15			Bond Future	135.65	136.0028	135.6476	136.0028	0.00
13/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1342	1	1	1	0.00
13/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1352	1	1	1	0.00
13/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1362	1	1	1	0.00
13/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	AL12 On 07-May-15			Index Future	568.30	566.6980	568.3000	566.6980	0.00
13/02/2015	AL37 On 07-May-15			Index Future	463.01	462.4080	463.0080	462.4080	119.00
13/02/2015	AL37 On 06-August-15			Index Future	470.61	470.0090	470.6100	470.0090	0.00
13/02/2015	AL7T On 07-May-15			Index Future	554.09	552.9530	554.0880	552.9530	3.00
13/02/2015	AL7T On 06-August-15			Index Future	563.19	562.0430	563.1860	562.0430	0.00
13/02/2015	ALBI On 07-May-15			Index Future	505.74	504.7270	505.7360	504.7270	697.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2015	ALBI On 06-August-15			Index Future	514.04	513.0240	514.0400	513.0240	6.00
13/02/2015	ALBI On 05-November-15			Index Future	522.69	521.6490	522.6850	521.6490	0.00
13/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	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
13/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/02/2015	EL28 On 07-May-15			Bond Future	123.05	123.0675	123.0538	123.0675	0.00
13/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1946	2	2	2	0.00
13/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1936	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
13/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1956	2	2	2	0.00
13/02/2015	EL28 On 06-August-15			Bond Future	125.11	125.1226	125.1064	125.1226	0.00
13/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	96	0	0	0	0.00
13/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	106	0	0	0	0.00
13/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	116	0	0	0	0.00
13/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
13/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
13/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 07-May-15			Bond Future	9.09	86.9008	87.1103	86.9008	6,576.00
13/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	5071	5	5	5	0.00
13/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4927	5	5	5	0.00
13/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4999	5	5	5	0.00
13/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 06-August-15			Bond Future	9.15	88.3449	88.5563	88.3449	0.00
13/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3377	3	3	3	0.00
13/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3304	3	3	3	0.00
13/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3451	3	3	3	0.00
13/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 05-November-15			Bond Future	9.22	86.0270	86.2423	86.0270	0.00
13/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1691	2	2	2	0.00
13/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1612	2	2	2	0.00
13/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	1770	2	2	2	0.00
13/02/2015	GOVI On 07-May-15			GOVI	501.70	500.7310	501.7030	500.7310	450.00
13/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	517130	51	52	51	0.00
13/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	517030	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
13/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	516930	51	52	51	0.00
13/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 06-August-15			GOVI	509.94	508.9620	509.9420	508.9620	29.00
13/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	99320	9	10	9	0.00
13/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	99420	9	10	9	0.00
13/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	99520	9	10	9	0.00
13/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 05-November-15			GOVI	518.52	517.5190	518.5170	517.5190	0.00
13/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	114830	12	11	12	0.00
13/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	114730	12	11	12	0.00
13/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	114930	12	11	12	0.00
13/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/02/2015	IGOV On 07-May-15			Index Future	225.81	226.1040	225.8070	226.1040	1,074.00
13/02/2015	IGOV On 06-August-15			Index Future	229.53	229.8390	229.5330	229.8390	100.00
13/02/2015	IGOV On 05-November-15			Index Future	233.41	233.7210	233.4110	233.7210	0.00
13/02/2015	ILBI On 07-May-15			Index Future	611.45	612.2540	611.4490	612.2540	0.00
13/02/2015	ILBI On 06-August-15			Index Future	621.50	622.3150	621.4950	622.3150	159.00
13/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/02/2015	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
13/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
13/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	2,850.00
13/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
13/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	0.00
13/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8800	93.8600	93.8800	5,000.00
13/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.15	93.8700	93.8500	93.8700	0.00
13/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.22	93.8100	93.7800	93.8100	0.00
13/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.35	93.6800	93.6500	93.6800	0.00
13/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.5200	93.4700	93.5200	0.00
13/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.67	93.3800	93.3300	93.3800	0.00
13/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.85	93.1800	93.1500	93.1800	0.00
13/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.95	93.0800	93.0500	93.0800	0.00
13/02/2015	R023 On 07-May-15			Bond Future	7.34	103.7597	103.9494	103.7597	7,963.00
13/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4717	5	5	5	0.00
13/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4770	5	5	5	0.00
13/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4824	5	5	5	0.00
13/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	63	0	0	0	0.00
13/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	66	0	0	0	0.00
13/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	61	0	0	0	0.00
13/02/2015	R023 On 06-August-15			Bond Future	7.36	105.4836	105.6744	105.4836	0.00
13/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5210	5	5	5	0.00
13/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9338	9	9	9	0.00
13/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5257	5	5	5	0.00
13/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5305	5	5	5	0.00
13/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	288	0	0	0	0.00
13/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	275	0	0	0	0.00
13/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	281	0	0	0	0.00
13/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	26	0	0	0	911.00
13/02/2015	R186 On 07-May-15			Bond Future	7.58	126.0565	126.3317	126.0565	33,961.00
13/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5879	6	6	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
13/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1076	1	1	1	0.00
13/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1429	1	1	1	0.00
13/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1244	1	1	1	0.00
13/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2873	3	3	3	0.00
13/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5805	6	6	6	0.00
13/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5952	6	6	6	0.00
13/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	229	0	0	0	0.00
13/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2696	3	3	3	4,350.00
13/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	221	0	0	0	0.00
13/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2162	2	2	2	4,350.00
13/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2420	3	2	3	4,400.00
13/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	238	0	0	0	0.00
13/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	997	1	1	1	300.00
13/02/2015	R186 On 06-August-15			Bond Future	7.62	122.8525	123.1301	122.8525	540.00
13/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4589	4	5	4	0.00
13/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4531	4	5	4	0.00
13/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4474	4	4	4	0.00
13/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10536	10	11	10	0.00
13/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1326	1	1	1	0.00
13/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1276	1	1	1	0.00
13/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	166	0	0	0	2,500.00
13/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1301	1	1	1	0.00
13/02/2015	R186 On 05-November-15			Bond Future	7.64	124.8979	125.1807	124.8979	0.00
13/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	6261	6	6	6	0.00
13/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6378	6	6	6	0.00
13/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	6319	6	6	6	0.00
13/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	11096	11	11	11	0.00
13/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1360	1	1	1	0.00
13/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	369	0	0	0	2,600.00
13/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1339	1	1	1	0.00
13/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1381	1	1	1	0.00
13/02/2015	R186 On 04-February-16			Bond Future	7.65	121.8705	122.1551	121.8705	5,660.00
13/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	3007	3	3	3	0.00
13/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2969	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
13/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2932	3	3	3	0.00
13/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4253	4	4	4	0.00
13/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4207	4	4	4	0.00
13/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4300	4	4	4	0.00
13/02/2015	R197 On 07-May-15			Bond Future	289.88	289.9170	289.8811	289.9170	861.00
13/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4129	4	4	4	0.00
13/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4119	4	4	4	0.00
13/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4109	4	4	4	0.00
13/02/2015	R197 On 06-August-15			Bond Future	288.61	288.6521	288.6105	288.6521	0.00
13/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	600	1	1	1	0.00
13/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	610	1	1	1	0.00
13/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	620	1	1	1	0.00
13/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 07-May-15			Bond Future	237.37	238.0884	237.3741	238.0884	50,916.00
13/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	1116	0	1	0	0.00
13/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	1126	0	1	0	0.00
13/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	1136	0	1	0	0.00
13/02/2015	R202 On 06-August-15			Bond Future	238.09	238.8207	238.0901	238.8207	0.00
13/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	1900	1	2	1	0.00
13/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	1910	1	2	1	0.00
13/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	1920	1	2	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
13/02/2015	R203 On 07-May-15			Bond Future	6.60	104.7336	104.8073	104.7336	7,875.00
13/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1414	1	1	1	0.00
13/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1454	1	1	1	0.00
13/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1434	1	1	1	0.00
13/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	30	0	0	0	0.00
13/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	32	0	0	0	0.00
13/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	29	0	0	0	0.00
13/02/2015	R203 On 06-August-15			Bond Future	6.59	106.4740	106.5470	106.4740	0.00
13/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	689	1	1	1	0.00
13/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	713	1	1	1	0.00
13/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	701	1	1	1	0.00
13/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	389	0	0	0	0.00
13/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	397	0	0	0	0.00
13/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	381	0	0	0	0.00
13/02/2015	R203 On 05-November-15			Bond Future	6.56	104.0790	104.1536	104.0790	0.00
13/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	215	0	0	0	0.00
13/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	220	0	0	0	0.00
13/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	224	0	0	0	0.00
13/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1200	1	1	1	0.00
13/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1187	1	1	1	0.00
13/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1213	1	1	1	0.00
13/02/2015	R204 On 07-May-15			Bond Future	6.83	106.6930	106.7983	106.6930	14,609.00
13/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2155	2	2	2	0.00
13/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2184	2	2	2	0.00
13/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2213	2	2	2	0.00
13/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	52	0	0	0	0.00
13/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	50	0	0	0	0.00
13/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	48	0	0	0	0.00
13/02/2015	R204 On 06-August-15			Bond Future	6.85	104.4288	104.5340	104.4288	0.00
13/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4606	5	5	5	0.00
13/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2771	3	3	3	0.00
13/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2824	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
13/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2798	3	3	3	0.00
13/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	14	0	0	0	699.00
13/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	112	0	0	0	0.00
13/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	115	0	0	0	0.00
13/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	109	0	0	0	0.00
13/02/2015	R204 On 05-November-15			Bond Future	6.85	106.1673	106.2747	106.1673	0.00
13/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	361	0	0	0	0.00
13/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	369	0	0	0	0.00
13/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	354	0	0	0	0.00
13/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2039	2	2	2	0.00
13/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2060	2	2	2	0.00
13/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2081	2	2	2	0.00
13/02/2015	R207 On 07-May-15			Bond Future	6.98	103.2588	103.3864	103.2588	35,580.00
13/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4880	5	5	5	0.00
13/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2965	3	3	3	66.00
13/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4842	5	5	5	0.00
13/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4917	5	5	5	0.00
13/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	3	0	0	0	0.00
13/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	52	0	0	0	0.00
13/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	3	0	0	0	0.00
13/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	0	0	0.00
13/02/2015	R207 On 06-August-15			Bond Future	7.01	101.3313	101.4592	101.3313	0.00
13/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2958	3	3	3	0.00
13/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	3020	3	3	3	0.00
13/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2989	3	3	3	0.00
13/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2135	2	2	2	70.00
13/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	235	0	0	0	0.00
13/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	224	0	0	0	0.00
13/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	440	0	0	0	0.00
13/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	229	0	0	0	0.00
13/02/2015	R207 On 05-November-15			Bond Future	7.02	103.0184	103.1488	103.0184	0.00
13/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	3010	3	3	3	0.00
13/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	3065	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
13/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	3038	3	3	3	0.00
13/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2209	2	2	2	53.00
13/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	449	0	0	0	0.00
13/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	441	0	0	0	0.00
13/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	434	0	0	0	0.00
13/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	733	1	1	1	0.00
13/02/2015	R208 On 07-May-15			Bond Future	7.10	98.9250	99.0993	98.9250	62,199.00
13/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4101	4	4	4	0.00
13/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4187	4	4	4	0.00
13/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4144	4	4	4	0.00
13/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	29	0	0	0	0.00
13/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	30	0	0	0	0.00
13/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	32	0	0	0	0.00
13/02/2015	R208 On 06-August-15			Bond Future	7.12	100.5691	100.7444	100.5691	0.00
13/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4081	4	4	4	0.00
13/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	4043	4	4	4	0.00
13/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4118	4	4	4	0.00
13/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7465	7	7	7	0.00
13/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	213	0	0	0	0.00
13/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	208	0	0	0	0.00
13/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	218	0	0	0	0.00
13/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	16	0	0	0	198.00
13/02/2015	R208 On 05-November-15			Bond Future	7.14	98.8426	99.0214	98.8426	0.00
13/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5794	6	6	6	0.00
13/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3238	3	3	3	0.00
13/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3270	3	3	3	0.00
13/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3207	3	3	3	0.00
13/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	157	0	0	0	2,200.00
13/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	625	1	1	1	0.00
13/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	614	1	1	1	0.00
13/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	635	1	1	1	0.00
13/02/2015	R209 On 07-May-15			Bond Future	8.17	81.4271	81.6483	81.4271	14,564.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	79	0	0	0	700.00
13/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6789	7	7	7	0.00
13/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2429	2	2	2	0.00
13/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6858	7	7	7	0.00
13/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6719	7	7	7	0.00
13/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	149	0	0	0	0.00
13/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	7972	8	8	8	0.00
13/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1307	1	1	1	700.00
13/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	144	0	0	0	0.00
13/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	155	0	0	0	0.00
13/02/2015	R209 On 06-August-15			Bond Future	8.20	82.7804	83.0039	82.7804	0.00
13/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12663	12	13	12	0.00
13/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6947	7	7	7	0.00
13/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	7008	7	7	7	0.00
13/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	7069	7	7	7	0.00
13/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	692	1	1	1	0.00
13/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	84	0	0	0	2,914.00
13/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	678	1	1	1	0.00
13/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	705	1	1	1	0.00
13/02/2015	R209 On 05-November-15			Bond Future	8.23	81.0098	81.2373	81.0098	0.00
13/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2422	2	2	2	0.00
13/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2492	2	2	2	0.00
13/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2457	2	2	2	0.00
13/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4454	5	4	5	0.00
13/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4402	5	4	5	0.00
13/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4505	5	5	5	0.00
13/02/2015	R210 On 07-May-15			Bond Future	175.95	175.9711	175.9494	175.9711	583.00
13/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1061	1	1	1	0.00
13/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1051	1	1	1	0.00
13/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1041	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
13/02/2015	R210 On 06-August-15			Bond Future	178.88	178.9092	178.8838	178.9092	0.00
13/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	106	0	0	0	0.00
13/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	126	0	0	0	0.00
13/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	116	0	0	0	0.00
13/02/2015	R211 On 07-May-15			Bond Future	132.13	132.1430	132.1258	132.1430	1,120.00
13/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2874	3	3	3	0.00
13/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2884	3	3	3	0.00
13/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2864	3	3	3	0.00
13/02/2015	R211 On 06-August-15			Bond Future	132.70	132.7170	132.6971	132.7170	0.00
13/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2303	2	2	2	0.00
13/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2293	2	2	2	0.00
13/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2313	2	2	2	0.00
13/02/2015	R212 On 07-May-15			Bond Future	137.54	137.8624	137.5402	137.8624	1,145.00
13/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3450	3	3	3	0.00
13/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3470	3	3	3	0.00
13/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3460	3	3	3	0.00
13/02/2015	R212 On 06-August-15			Bond Future	138.04	138.3725	138.0425	138.3725	0.00
13/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	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
13/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2947	3	3	3	0.00
13/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2957	3	3	3	0.00
13/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2967	3	3	3	0.00
13/02/2015	R213 On 07-May-15			Bond Future	8.05	91.8318	92.0924	91.8318	16,466.00
13/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5709	5	6	5	0.00
13/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5776	6	6	6	0.00
13/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5844	6	6	6	0.00
13/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	223	0	0	0	0.00
13/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	215	0	0	0	0.00
13/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	231	0	0	0	0.00
13/02/2015	R213 On 06-August-15			Bond Future	8.09	93.3576	93.6206	93.3576	0.00
13/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4609	4	5	4	0.00
13/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4663	4	5	4	0.00
13/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4555	4	5	4	0.00
13/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1308	1	1	1	0.00
13/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1285	1	1	1	0.00
13/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1332	1	1	1	0.00
13/02/2015	R213 On 05-November-15			Bond Future	8.12	91.3660	91.6337	91.3660	0.00
13/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1845	2	2	2	0.00
13/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1904	2	2	2	0.00
13/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1874	2	2	2	0.00
13/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	4998	5	5	5	0.00
13/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	4888	5	5	5	0.00
13/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	4943	5	5	5	0.00
13/02/2015	R214 On 07-May-15			Bond Future	8.21	82.7400	83.0241	82.7400	15,571.00
13/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7954	8	8	8	0.00
13/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	8027	8	8	8	0.00
13/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7881	8	8	8	0.00
13/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	120	0	0	0	0.00
13/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	115	0	0	0	0.00
13/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	124	0	0	0	0.00
13/02/2015	R214 On 06-August-15			Bond Future	8.25	84.1147	84.4018	84.1147	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
13/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5590	5	6	5	0.00
13/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5649	5	6	5	0.00
13/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5708	6	6	6	0.00
13/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1347	1	1	1	0.00
13/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1324	1	1	1	0.00
13/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1301	1	1	1	0.00
13/02/2015	R214 On 05-November-15			Bond Future	8.28	82.2225	82.5147	82.2225	0.00
13/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2541	2	3	2	0.00
13/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2505	2	3	2	0.00
13/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2469	2	2	2	0.00
13/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5134	5	5	5	0.00
13/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5076	5	5	5	0.00
13/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5018	5	5	5	0.00
13/02/2015	R214 On 04-February-16			Bond Future	8.30	83.7191	84.0143	83.7191	4,420.00
13/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	3042	3	3	3	0.00
13/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	3079	3	3	3	0.00
13/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	3005	3	3	3	0.00
13/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5751	6	6	6	0.00
13/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5808	6	6	6	0.00
13/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	5865	6	6	6	0.00
13/02/2015	R248 On 07-May-15			Bond Future	8.28	106.6279	106.9361	106.6279	31,320.00
13/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	10351	10	10	10	0.00
13/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10449	10	10	10	0.00
13/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	10253	10	10	10	0.00
13/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 06-August-15			Bond Future	8.32	108.3994	108.7105	108.3994	745.00
13/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4689	4	5	4	0.00
13/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4903	5	5	5	0.00
13/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4796	4	5	4	0.00
13/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/02/2015	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
13/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 05-November-15			Bond Future	8.35	105.7719	106.0885	105.7719	0.00
13/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4362	5	4	5	0.00
13/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4238	5	4	5	0.00
13/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4115	4	4	4	0.00