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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/02/2015 TO: 17/02/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	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
17/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	2025 On 07-May-15			Bond Future	118.79	119.2348	118.7922	119.2348	16.00
17/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2198	2	2	2	0.00
17/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2218	2	2	2	0.00
17/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2208	2	2	2	0.00
17/02/2015	2025 On 06-August-15			Bond Future	119.59	120.0435	119.5935	120.0435	0.00
17/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1406	1	1	1	0.00
17/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1416	1	1	1	0.00
17/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1396	1	1	1	0.00
17/02/2015	2030 On 07-May-15			Bond Future	8.07	101.9278	101.6266	101.9278	5,775.00
17/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5479	6	5	6	0.00
17/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5636	6	6	6	0.00
17/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5558	6	6	6	0.00
17/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15			Bond Future	8.11	99.6076	99.3013	99.6076	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
17/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3194	3	3	3	0.00
17/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3020	3	3	3	0.00
17/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3107	3	3	3	0.00
17/02/2015	2032 On 07-May-15			Bond Future	8.24	101.3527	101.0325	101.3527	15.00
17/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2233	3	2	3	0.00
17/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2408	3	2	3	0.00
17/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2321	3	2	3	0.00
17/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 06-August-15			Bond Future	8.28	103.0323	102.7065	103.0323	0.00
17/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	1994	2	2	2	0.00
17/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	1908	2	2	2	0.00
17/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1821	2	2	2	0.00
17/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15			Bond Future	8.32	100.5929	100.2605	100.5929	0.00
17/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2911	3	3	3	0.00
17/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	3003	3	3	3	0.00
17/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2819	2	3	2	0.00
17/02/2015	2037 On 07-May-15			Bond Future	8.30	104.6864	104.3272	104.6864	32,860.00
17/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6622	7	7	7	0.00
17/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6804	7	7	7	0.00
17/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6713	7	7	7	0.00
17/02/2015	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
17/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 06-August-15			Bond Future	8.35	102.1613	101.7959	102.1613	1,954.00
17/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	3927	4	4	4	0.00
17/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	3833	4	4	4	0.00
17/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4021	4	4	4	0.00
17/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15			Bond Future	8.38	103.8642	103.4915	103.8642	0.00
17/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3911	4	4	4	0.00
17/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	4017	4	4	4	0.00
17/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3806	3	4	3	0.00
17/02/2015	2038 On 07-May-15			Bond Future	125.72	125.7346	125.7196	125.7346	3,261.00
17/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1280	1	1	1	0.00
17/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1290	1	1	1	0.00
17/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1270	1	1	1	0.00
17/02/2015	2038 On 06-August-15			Bond Future	126.49	126.5046	126.4891	126.5046	0.00
17/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1501	1	2	1	0.00
17/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1521	2	2	2	0.00
17/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1511	1	2	1	0.00
17/02/2015	2044 On 07-May-15			Bond Future	8.39	106.7523	106.3571	106.7523	9,494.00
17/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6496	7	6	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
17/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6396	7	6	7	0.00
17/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6596	7	7	7	0.00
17/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 06-August-15			Bond Future	8.43	104.1362	103.7343	104.1362	0.00
17/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3350	4	3	4	0.00
17/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3559	4	4	4	0.00
17/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3455	4	3	4	0.00
17/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15			Bond Future	8.46	105.8721	105.4621	105.8721	0.00
17/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2383	2	2	2	0.00
17/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	2269	2	2	2	0.00
17/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2497	2	2	2	0.00
17/02/2015	2046 On 07-May-15			Bond Future	126.28	126.2986	126.2832	126.2986	5,889.00
17/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	717	1	1	1	0.00
17/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	707	1	1	1	0.00
17/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	727	1	1	1	0.00
17/02/2015	2046 On 06-August-15			Bond Future	128.39	128.4010	128.3852	128.4010	0.00
17/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	605	1	1	1	0.00
17/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	615	1	1	1	0.00
17/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	625	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
17/02/2015	2050 On 07-May-15			Bond Future	134.84	134.8535	134.8374	134.8535	2,753.00
17/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	153	0	0	0	0.00
17/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	163	0	0	0	0.00
17/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	173	0	0	0	0.00
17/02/2015	2050 On 06-August-15			Bond Future	135.61	135.6258	135.6094	135.6258	0.00
17/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1381	1	1	1	0.00
17/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1391	1	1	1	0.00
17/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1401	1	1	1	0.00
17/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	AL12 On 07-May-15			Index Future	564.02	566.0300	564.0240	566.0300	0.00
17/02/2015	AL37 On 07-May-15			Index Future	462.03	462.5710	462.0270	462.5710	119.00
17/02/2015	AL37 On 06-August-15			Index Future	469.59	470.1480	469.5940	470.1480	0.00
17/02/2015	AL7T On 07-May-15			Index Future	551.94	553.0340	551.9440	553.0340	3.00
17/02/2015	AL7T On 06-August-15			Index Future	560.98	562.0920	560.9840	562.0920	0.00
17/02/2015	ALBI On 07-May-15			Index Future	503.46	504.5720	503.4550	504.5720	697.00

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17/02/2015	ALBI On 06-August-15			Index Future	511.70	512.8370	511.7010	512.8370	6.00
17/02/2015	ALBI On 05-November-15			Index Future	520.30	521.4640	520.3030	521.4640	0.00
17/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	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
17/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	EL28 On 07-May-15			Bond Future	122.61	122.6237	122.6099	122.6237	0.00
17/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2390	2	2	2	0.00
17/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2380	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
17/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2400	2	2	2	0.00
17/02/2015	EL28 On 06-August-15			Bond Future	124.65	124.6650	124.6510	124.6650	0.00
17/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	349	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	359	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	339	0	0	0	0.00
17/02/2015	ES33 On 07-May-15			Bond Future	9.17	86.7521	86.4773	86.7521	6,576.00
17/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4438	5	4	5	0.00
17/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4294	5	4	5	0.00
17/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4366	5	4	5	0.00
17/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 06-August-15			Bond Future	9.24	88.1894	87.9100	88.1894	0.00
17/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2731	3	3	3	0.00
17/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2657	3	3	3	0.00
17/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2804	3	3	3	0.00
17/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15			Bond Future	9.30	85.8704	85.5851	85.8704	0.00
17/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2348	2	2	2	0.00
17/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2269	2	2	2	0.00
17/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2428	2	2	2	0.00
17/02/2015	GOVI On 07-May-15			GOVI	499.53	500.6060	499.5340	500.6060	453.00
17/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	495440	51	50	51	0.00
17/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	495340	51	50	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
17/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	495240	51	50	51	0.00
17/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 06-August-15			GOVI	507.72	508.8060	507.7150	508.8060	29.00
17/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	77050	9	8	9	0.00
17/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	77150	9	8	9	0.00
17/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	77250	9	8	9	0.00
17/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15			GOVI	516.25	517.3660	516.2500	517.3660	0.00
17/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	137500	13	14	13	0.00
17/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	137400	13	14	13	0.00
17/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	137600	13	14	13	0.00
17/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2015	IGOV On 07-May-15			Index Future	225.37	225.6080	225.3690	225.6080	1,076.00
17/02/2015	IGOV On 06-August-15			Index Future	229.08	229.3210	229.0780	229.3210	100.00
17/02/2015	IGOV On 05-November-15			Index Future	232.95	233.1980	232.9470	233.1980	0.00
17/02/2015	ILBI On 07-May-15			Index Future	610.42	611.0580	610.4150	611.0580	0.00
17/02/2015	ILBI On 06-August-15			Index Future	620.43	621.0900	620.4330	621.0900	159.00
17/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/02/2015	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
17/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.9550	93.8900	93.9550	0.00
17/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.9000	93.8900	93.9000	2,850.00
17/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.9100	93.8700	93.9100	0.00
17/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	0.00
17/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.15	93.8600	93.8500	93.8600	5,000.00
17/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.17	93.8500	93.8300	93.8500	0.00
17/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.21	93.7800	93.7900	93.7800	0.00
17/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.36	93.6500	93.6400	93.6500	0.00
17/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.54	93.4700	93.4600	93.4700	0.00
17/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
17/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.83	93.1500	93.1700	93.1500	0.00
17/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.94	93.0500	93.0600	93.0500	0.00
17/02/2015	R023 On 07-May-15			Bond Future	7.40	103.7664	103.5848	103.7664	9,411.00
17/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4365	5	4	5	0.00
17/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4418	5	4	5	0.00
17/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4471	5	4	5	0.00
17/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	76	0	0	0	0.00
17/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	79	0	0	0	0.00
17/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	72	0	0	0	0.00
17/02/2015	R023 On 06-August-15			Bond Future	7.43	105.4851	105.3003	105.4851	0.00
17/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4874	5	5	5	0.00
17/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8968	9	9	9	0.00
17/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4921	5	5	5	0.00
17/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4968	5	5	5	0.00
17/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	327	0	0	0	0.00
17/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	312	0	0	0	0.00
17/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	319	0	0	0	0.00
17/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	30	0	0	0	911.00
17/02/2015	R186 On 07-May-15			Bond Future	7.64	126.0643	125.7989	126.0643	33,954.00
17/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5384	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
17/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	856	1	1	1	0.00
17/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1165	1	1	1	0.00
17/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1002	1	1	1	0.00
17/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2487	3	2	3	0.00
17/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5311	6	5	6	0.00
17/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5456	6	5	6	0.00
17/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	267	0	0	0	0.00
17/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3009	3	3	3	4,350.00
17/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	257	0	0	0	0.00
17/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2431	2	2	2	4,350.00
17/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2711	3	3	3	4,400.00
17/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	277	0	0	0	0.00
17/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1144	1	1	1	300.00
17/02/2015	R186 On 06-August-15			Bond Future	7.68	122.8543	122.5843	122.8543	540.00
17/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4186	4	4	4	0.00
17/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4130	4	4	4	0.00
17/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4075	4	4	4	0.00
17/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10013	10	10	10	0.00
17/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1473	1	1	1	0.00
17/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1419	1	1	1	0.00
17/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	189	0	0	0	2,500.00
17/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1446	1	1	1	0.00
17/02/2015	R186 On 05-November-15			Bond Future	7.71	124.9018	124.6257	124.9018	0.00
17/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5837	6	6	6	0.00
17/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5951	6	6	6	0.00
17/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5894	6	6	6	0.00
17/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10582	11	11	11	0.00
17/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1490	1	1	1	0.00
17/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	410	0	0	0	2,600.00
17/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1467	1	1	1	0.00
17/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1513	1	2	1	0.00
17/02/2015	R186 On 04-February-16			Bond Future	7.72	121.8697	121.5859	121.8697	5,660.00
17/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2732	3	3	3	0.00
17/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2696	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
17/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2661	3	3	3	0.00
17/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4550	4	5	4	0.00
17/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4502	4	5	4	0.00
17/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4599	4	5	4	0.00
17/02/2015	R197 On 07-May-15			Bond Future	289.08	289.8432	289.0762	289.8432	861.00
17/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4934	4	5	4	0.00
17/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4924	4	5	4	0.00
17/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4914	4	5	4	0.00
17/02/2015	R197 On 06-August-15			Bond Future	287.78	288.5622	287.7824	288.5622	0.00
17/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	1	0	1	0.00
17/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	1	0	1	0.00
17/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	1	0	1	0.00
17/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	218	0	0	0	0.00
17/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	228	0	0	0	0.00
17/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	208	0	0	0	0.00
17/02/2015	R202 On 07-May-15			Bond Future	237.14	237.3435	237.1435	237.3435	50,916.00
17/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	1346	1	1	1	0.00
17/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	1356	1	1	1	0.00
17/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	1366	1	1	1	0.00
17/02/2015	R202 On 06-August-15			Bond Future	237.85	238.0507	237.8474	238.0507	0.00
17/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2143	2	2	2	0.00
17/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2153	2	2	2	0.00
17/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2163	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
17/02/2015	R203 On 07-May-15			Bond Future	6.65	104.7591	104.7119	104.7591	7,875.00
17/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1323	1	1	1	0.00
17/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1362	1	1	1	0.00
17/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1342	1	1	1	0.00
17/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	34	0	0	0	0.00
17/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	36	0	0	0	0.00
17/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	33	0	0	0	0.00
17/02/2015	R203 On 06-August-15			Bond Future	6.64	106.4947	106.4466	106.4947	0.00
17/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	626	1	1	1	0.00
17/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	649	1	1	1	0.00
17/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	637	1	1	1	0.00
17/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	425	0	0	0	0.00
17/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	433	0	0	0	0.00
17/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	417	0	0	0	0.00
17/02/2015	R203 On 05-November-15			Bond Future	6.62	104.1017	104.0514	104.1017	0.00
17/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	187	0	0	0	0.00
17/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	192	0	0	0	0.00
17/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	196	0	0	0	0.00
17/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1274	1	1	1	0.00
17/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1260	1	1	1	0.00
17/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1287	1	1	1	0.00
17/02/2015	R204 On 07-May-15			Bond Future	6.89	106.7126	106.6107	106.7126	14,609.00
17/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1977	2	2	2	0.00
17/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2006	2	2	2	0.00
17/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2035	2	2	2	0.00
17/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	62	0	0	0	0.00
17/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	59	0	0	0	0.00
17/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	57	0	0	0	0.00
17/02/2015	R204 On 06-August-15			Bond Future	6.91	104.4435	104.3398	104.4435	0.00
17/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4415	5	4	5	0.00
17/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2595	3	3	3	0.00
17/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2646	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
17/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2621	3	3	3	0.00
17/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	17	0	0	0	699.00
17/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	129	0	0	0	0.00
17/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	132	0	0	0	0.00
17/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	126	0	0	0	0.00
17/02/2015	R204 On 05-November-15			Bond Future	6.92	106.1840	106.0772	106.1840	0.00
17/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	309	0	0	0	0.00
17/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	316	0	0	0	0.00
17/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	302	0	0	0	0.00
17/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2183	2	2	2	0.00
17/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2205	2	2	2	0.00
17/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2227	2	2	2	0.00
17/02/2015	R207 On 07-May-15			Bond Future	7.04	103.2830	103.1598	103.2830	35,580.00
17/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4653	5	5	5	0.00
17/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2748	3	3	3	66.00
17/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4616	5	5	5	0.00
17/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4690	5	5	5	0.00
17/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	0	0	0.00
17/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	61	0	0	0	0.00
17/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	0	0	0.00
17/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	0	0	0.00
17/02/2015	R207 On 06-August-15			Bond Future	7.07	101.3508	101.2254	101.3508	0.00
17/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2755	3	3	3	0.00
17/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2816	3	3	3	0.00
17/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2785	3	3	3	0.00
17/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1955	2	2	2	70.00
17/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	266	0	0	0	0.00
17/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	254	0	0	0	0.00
17/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	494	0	0	0	0.00
17/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	260	0	0	0	0.00
17/02/2015	R207 On 05-November-15			Bond Future	7.08	103.0399	102.9110	103.0399	0.00
17/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2820	3	3	3	0.00
17/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2873	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
17/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2846	3	3	3	0.00
17/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2042	2	2	2	53.00
17/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	496	0	0	0	0.00
17/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	488	0	0	0	0.00
17/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	480	0	0	0	0.00
17/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	803	1	1	1	0.00
17/02/2015	R208 On 07-May-15			Bond Future	7.16	98.9778	98.8330	98.9778	62,199.00
17/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3840	4	4	4	0.00
17/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3926	4	4	4	0.00
17/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3883	4	4	4	0.00
17/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	34	0	0	0	0.00
17/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	35	0	0	0	0.00
17/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	37	0	0	0	0.00
17/02/2015	R208 On 06-August-15			Bond Future	7.19	100.6179	100.4705	100.6179	0.00
17/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3834	4	4	4	0.00
17/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3796	4	4	4	0.00
17/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3871	4	4	4	0.00
17/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7193	7	7	7	0.00
17/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	240	0	0	0	0.00
17/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	234	0	0	0	0.00
17/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	246	0	0	0	0.00
17/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	0	0	198.00
17/02/2015	R208 On 05-November-15			Bond Future	7.21	98.8938	98.7427	98.8938	0.00
17/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5535	6	6	6	0.00
17/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3023	3	3	3	0.00
17/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3054	3	3	3	0.00
17/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2992	3	3	3	0.00
17/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	176	0	0	0	2,200.00
17/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	688	1	1	1	0.00
17/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	676	1	1	1	0.00
17/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	699	1	1	1	0.00
17/02/2015	R209 On 07-May-15			Bond Future	8.25	81.2620	80.9650	81.2620	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
17/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	45	0	0	0	700.00
17/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6141	6	6	6	0.00
17/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	1989	2	2	2	0.00
17/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6209	6	6	6	0.00
17/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6073	6	6	6	0.00
17/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	185	0	0	0	0.00
17/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8622	8	9	8	0.00
17/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1551	1	2	1	700.00
17/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	179	0	0	0	0.00
17/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	192	0	0	0	0.00
17/02/2015	R209 On 06-August-15			Bond Future	8.29	82.6086	82.3065	82.6086	0.00
17/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	11981	12	12	12	0.00
17/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6357	7	6	7	0.00
17/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6416	7	6	7	0.00
17/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6475	7	6	7	0.00
17/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	797	1	1	1	0.00
17/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	100	0	0	0	2,914.00
17/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	782	1	1	1	0.00
17/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	812	1	1	1	0.00
17/02/2015	R209 On 05-November-15			Bond Future	8.32	80.8363	80.5282	80.8363	0.00
17/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2110	2	2	2	0.00
17/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2174	2	2	2	0.00
17/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2142	2	2	2	0.00
17/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4848	5	5	5	0.00
17/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4794	5	5	5	0.00
17/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4903	5	5	5	0.00
17/02/2015	R210 On 07-May-15			Bond Future	175.31	175.3342	175.3124	175.3342	583.00
17/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1698	2	2	2	0.00
17/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1688	2	2	2	0.00
17/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1678	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
17/02/2015	R210 On 06-August-15			Bond Future	178.23	178.2525	178.2303	178.2525	0.00
17/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	760	1	1	1	0.00
17/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	780	1	1	1	0.00
17/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	770	1	1	1	0.00
17/02/2015	R211 On 07-May-15			Bond Future	132.07	132.1075	132.0652	132.1075	1,120.00
17/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2935	3	3	3	0.00
17/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2945	3	3	3	0.00
17/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2925	3	3	3	0.00
17/02/2015	R211 On 06-August-15			Bond Future	132.63	132.6741	132.6310	132.6741	0.00
17/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2369	2	2	2	0.00
17/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2359	2	2	2	0.00
17/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2379	2	2	2	0.00
17/02/2015	R212 On 07-May-15			Bond Future	137.55	137.4789	137.5491	137.4789	1,145.00
17/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3441	4	3	4	0.00
17/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3461	4	3	4	0.00
17/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3451	4	3	4	0.00
17/02/2015	R212 On 06-August-15			Bond Future	138.05	137.9757	138.0469	137.9757	0.00
17/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	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
17/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2943	3	3	3	0.00
17/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2953	3	3	3	0.00
17/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2963	3	3	3	0.00
17/02/2015	R213 On 07-May-15			Bond Future	8.13	91.7576	91.4254	91.7576	16,466.00
17/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5097	5	5	5	0.00
17/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5163	5	5	5	0.00
17/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5229	6	5	6	0.00
17/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	276	0	0	0	0.00
17/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	267	0	0	0	0.00
17/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	286	0	0	0	0.00
17/02/2015	R213 On 06-August-15			Bond Future	8.17	93.2774	92.9396	93.2774	0.00
17/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4113	4	4	4	0.00
17/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4165	4	4	4	0.00
17/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4062	4	4	4	0.00
17/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1494	1	1	1	0.00
17/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1468	1	1	1	0.00
17/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1521	1	2	1	0.00
17/02/2015	R213 On 05-November-15			Bond Future	8.21	91.2859	90.9413	91.2859	0.00
17/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1584	2	2	2	0.00
17/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1638	2	2	2	0.00
17/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1611	2	2	2	0.00
17/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5430	5	5	5	0.00
17/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5314	5	5	5	0.00
17/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5372	5	5	5	0.00
17/02/2015	R214 On 07-May-15			Bond Future	8.29	82.6119	82.2951	82.6119	15,571.00
17/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7253	8	7	8	0.00
17/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7325	8	7	8	0.00
17/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7182	7	7	7	0.00
17/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	148	0	0	0	0.00
17/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	143	0	0	0	0.00
17/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	153	0	0	0	0.00
17/02/2015	R214 On 06-August-15			Bond Future	8.33	83.9801	83.6580	83.9801	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
17/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5029	5	5	5	0.00
17/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5086	5	5	5	0.00
17/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5142	5	5	5	0.00
17/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1530	1	2	1	0.00
17/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1504	1	2	1	0.00
17/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1479	1	1	1	0.00
17/02/2015	R214 On 05-November-15			Bond Future	8.37	82.0869	81.7585	82.0869	0.00
17/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2214	2	2	2	0.00
17/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2181	2	2	2	0.00
17/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2148	2	2	2	0.00
17/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5569	5	6	5	0.00
17/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5508	5	6	5	0.00
17/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5448	5	5	5	0.00
17/02/2015	R214 On 04-February-16			Bond Future	8.39	83.5778	83.2416	83.5778	4,420.00
17/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2703	3	3	3	0.00
17/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2738	3	3	3	0.00
17/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2669	3	3	3	0.00
17/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6183	6	6	6	0.00
17/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6242	6	6	6	0.00
17/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6301	6	6	6	0.00
17/02/2015	R248 On 07-May-15			Bond Future	8.37	106.4625	105.9938	106.4625	31,320.00
17/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9409	10	9	10	0.00
17/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9507	10	10	10	0.00
17/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9311	10	9	10	0.00
17/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 06-August-15			Bond Future	8.40	108.2259	107.7492	108.2259	745.00
17/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	3727	4	4	4	0.00
17/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	3942	4	4	4	0.00
17/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	3835	4	4	4	0.00
17/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	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
17/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15			Bond Future	8.44	105.5971	105.1111	105.5971	0.00
17/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	5339	5	5	5	0.00
17/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	5216	5	5	5	0.00
17/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	5092	5	5	5	0.00