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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	1386 On 28-February-31			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
18/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	2025 On 05-February-15			Bond Future	118.59	118.6550	118.5852	118.6550	16.00
18/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	405	0	405	0	0.00
18/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	425	0	425	0	0.00
18/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	415	0	415	0	0.00
18/12/2014	2025 On 07-May-15			Bond Future	120.48	120.5543	120.4833	120.5543	0.00
18/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	517	0	517	0	0.00
18/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	527	0	527	0	0.00
18/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	507	0	507	0	0.00
18/12/2014	2030 On 05-February-15			Bond Future	8.42	95.3217	8.4237	95.3217	4,666.00
18/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6383	5	6383	5	0.00
18/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6531	5	6531	5	0.00
18/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6457	5	6457	5	0.00
18/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2030 On 07-May-15			Bond Future	8.48	96.8400	8.4836	96.8400	0.00
18/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2198	1	2198	1	0.00
18/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	2120	1	2120	1	0.00
18/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	2041	1	2041	1	0.00
18/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 05-February-15			Bond Future	8.58	98.5694	8.5801	98.5694	15.00
18/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	701	2	701	2	0.00

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18/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	789	2	789	2	0.00
18/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	613	2	613	2	0.00
18/12/2014	2032 On 07-May-15			Bond Future	8.64	95.9840	8.6399	95.9840	0.00
18/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1211	3	1211	3	0.00
18/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1124	3	1124	3	0.00
18/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1299	3	1299	3	0.00
18/12/2014	2032 On 06-August-15			Bond Future	8.69	97.6518	8.6872	97.6518	0.00
18/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1605	3	1605	3	0.00
18/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1518	3	1518	3	0.00
18/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1692	3	1692	3	0.00
18/12/2014	2037 On 05-February-15			Bond Future	8.65	97.0452	8.6524	97.0452	36,001.00
18/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7670	6	7670	6	0.00
18/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7754	6	7754	6	0.00
18/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7585	6	7585	6	0.00
18/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 07-May-15			Bond Future	8.71	98.5910	8.7101	98.5910	500.00
18/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2610	1	2610	1	0.00
18/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2793	1	2793	1	0.00
18/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2702	1	2702	1	0.00
18/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 06-August-15			Bond Future	8.76	96.0437	8.7576	96.0437	0.00
18/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	22	0	22	0	0.00

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18/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	72	2	72	2	0.00
18/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	166	2	166	2	0.00
18/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	2	0	2	0.00
18/12/2014	2038 On 05-February-15			Bond Future	126.53	126.5423	126.5260	126.5423	3,701.00
18/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3516	4	3516	4	0.00
18/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3526	4	3526	4	0.00
18/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3536	4	3536	4	0.00
18/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2038 On 07-May-15			Bond Future	128.55	128.5679	128.5513	128.5679	0.00
18/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1561	2	1561	2	0.00
18/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1541	2	1541	2	0.00
18/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1551	2	1551	2	0.00
18/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 05-February-15			Bond Future	8.78	98.1256	8.7770	98.1256	6,042.00
18/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2380	1	2380	1	0.00
18/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2280	0	2280	0	0.00
18/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	2179	0	2179	0	0.00
18/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 07-May-15			Bond Future	8.83	99.6886	8.8339	99.6886	0.00
18/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1586	0	1586	0	0.00
18/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1786	0	1786	0	0.00
18/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1686	0	1686	0	0.00
18/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 06-August-15			Bond Future	8.88	97.0351	8.8813	97.0351	0.00
18/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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18/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1354	3	1354	3	0.00
18/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1250	3	1250	3	0.00
18/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1459	3	1459	3	0.00
18/12/2014	2046 On 05-February-15			Bond Future	128.35	128.9427	128.3502	128.9427	5,889.00
18/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	4360	5	4360	5	0.00
18/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	4340	5	4340	5	0.00
18/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	4350	5	4350	5	0.00
18/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2046 On 07-May-15			Bond Future	129.04	129.6376	129.0353	129.6376	0.00
18/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	2025	3	2025	3	0.00
18/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	2035	3	2035	3	0.00
18/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	2045	3	2045	3	0.00
18/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2050 On 05-February-15			Bond Future	136.81	137.3410	136.8126	137.3410	2,640.00
18/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6823	7	6823	7	0.00
18/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6803	7	6803	7	0.00
18/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6813	7	6813	7	0.00
18/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2050 On 07-May-15			Bond Future	139.00	139.5393	139.0024	139.5393	0.00
18/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3992	5	3992	5	0.00
18/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	4012	5	4012	5	0.00
18/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	4002	5	4002	5	0.00
18/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	AL12 On 05-February-15			Index Future	534.73	526.8470	534.7260	526.8470	0.00
18/12/2014	AL12 On 07-May-15			Index Future	543.24	535.2360	543.2400	535.2360	0.00
18/12/2014	AL37 On 05-February-15			Index Future	446.80	444.3410	446.7960	444.3410	116.00
18/12/2014	AL37 On 07-May-15			Index Future	453.91	451.4170	453.9100	451.4170	0.00
18/12/2014	AL7T On 05-February-15			Index Future	528.50	524.1720	528.5030	524.1720	3.00
18/12/2014	AL7T On 07-May-15			Index Future	536.92	532.5190	536.9180	532.5190	0.00
18/12/2014	ALBI On 05-February-15			Index Future	482.96	478.0040	482.9570	478.0040	654.00
18/12/2014	ALBI On 07-May-15			Index Future	490.65	485.6160	490.6470	485.6160	0.00
18/12/2014	ALBI On 06-August-15			Index Future	499.07	493.9580	499.0720	493.9580	0.00
18/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2014	EL28 On 05-February-15			Bond Future	125.10	125.1162	125.1013	125.1162	0.00
18/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	889	1	889	1	0.00
18/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	909	1	909	1	0.00
18/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	899	1	899	1	0.00
18/12/2014	EL28 On 07-May-15			Bond Future	125.59	125.6094	125.5941	125.6094	0.00
18/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	584	1	584	1	0.00
18/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	594	1	594	1	0.00
18/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	604	1	604	1	0.00
18/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 05-February-15			Bond Future	9.49	84.5059	9.4888	84.5059	6,220.00
18/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3777	2	3777	2	0.00
18/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3707	2	3707	2	0.00
18/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3637	2	3637	2	0.00
18/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 05-February-15	10.01	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
18/12/2014	ES33 On 07-May-15			Bond Future	9.57	82.0638	9.5719	82.0638	0.00
18/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1229	0	1229	0	0.00
18/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1373	0	1373	0	0.00
18/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1301	0	1301	0	0.00
18/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 06-August-15			Bond Future	9.64	83.4897	9.6434	83.4897	0.00
18/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
18/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	391	2	391	2	0.00
18/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	318	2	318	2	0.00
18/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	244	2	244	2	0.00
18/12/2014	GOVI On 05-February-15			GOVI	481.00	476.6220	481.0030	476.6220	436.00
18/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	210130	17	210130	17	0.00
18/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	209930	17	209930	17	0.00
18/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	210030	17	210030	17	0.00
18/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 07-May-15			GOVI	488.66	484.2110	488.6620	484.2110	130.00
18/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	386720	34	386720	34	0.00
18/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	386520	34	386520	34	0.00
18/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	386620	34	386620	34	0.00
18/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 06-August-15			GOVI	497.05	492.5300	497.0530	492.5300	0.00
18/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
18/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	29470	7	29470	7	0.00
18/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	29370	7	29370	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
18/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	29570	7	29570	7	0.00
18/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2014	IGOV On 05-February-15			Index Future	225.07	225.4650	225.0670	225.4650	1,093.00
18/12/2014	IGOV On 07-May-15			Index Future	228.67	229.0740	228.6690	229.0740	81.00
18/12/2014	IGOV On 06-August-15			Index Future	232.61	233.0280	232.6130	233.0280	0.00
18/12/2014	ILBI On 05-February-15			Index Future	610.66	610.7580	610.6550	610.7580	157.00
18/12/2014	ILBI On 07-May-15			Index Future	620.61	620.7160	620.6090	620.7160	0.00
18/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.17	93.8900	6.1700	93.8900	0.00
18/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.26	93.7800	6.2600	93.7800	0.00
18/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.33	93.7200	6.3300	93.7200	2,850.00
18/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.6600	6.4000	93.6600	0.00
18/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.52	93.5700	6.5200	93.5700	0.00
18/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.4700	6.6600	93.4700	5,000.00
18/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.89	93.3300	6.8900	93.3300	0.00
18/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.04	93.1000	7.0400	93.1000	0.00
18/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.17	92.9600	7.1700	92.9600	0.00
18/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.8200	7.3000	92.8200	0.00
18/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.6900	7.4300	92.6900	0.00
18/12/2014	R023 On 05-February-15			Bond Future	7.83	102.1856	7.8325	102.1856	11,167.00
18/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5216	4	5216	4	0.00
18/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5270	4	5270	4	0.00
18/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5162	4	5162	4	0.00
18/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
18/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	9	0	9	0	0.00
18/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	9	0	9	0	0.00
18/12/2014	R023 On 07-May-15			Bond Future	7.89	99.8888	7.8904	99.8888	0.00
18/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2320	2	2320	2	0.00
18/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2394	2	2394	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
18/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2357	2	2357	2	0.00
18/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	887	1	887	1	0.00
18/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	868	1	868	1	0.00
18/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	906	1	906	1	0.00
18/12/2014	R023 On 06-August-15			Bond Future	7.93	101.6237	7.9297	101.6237	0.00
18/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2967	2	2967	2	0.00
18/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6393	6	6393	6	0.00
18/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3003	2	3003	2	0.00
18/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3038	3	3038	3	0.00
18/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1259	2	1259	2	0.00
18/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1220	2	1220	2	0.00
18/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1240	2	1240	2	0.00
18/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	293	0	293	0	911.00
18/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
18/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1074	1	0.00
18/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
18/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1080	1	0.00
18/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R186 On 05-February-15			Bond Future	8.00	119.1385	7.9975	119.1385	45,267.00
18/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6237	5	6237	5	0.00
18/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6314	5	6314	5	0.00
18/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8159	7	8159	7	0.00
18/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6161	5	6161	5	0.00
18/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	4002	3	4002	3	0.00
18/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4361	3	4361	3	0.00
18/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1345	1	1345	1	0.00
18/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1571	1	1571	1	0.00
18/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	50	0	50	0	0.00
18/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	10	0	10	0	9,600.00
18/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	47	0	47	0	0.00
18/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	44	0	44	0	0.00
18/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	177	0	177	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
18/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1323	2	1323	2	6,500.00
18/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1124	2	1124	2	6,500.00
18/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	225	0	225	0	0.00
18/12/2014	R186 On 07-May-15			Bond Future	8.05	121.0357	8.0531	121.0357	151.00
18/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3232	3	3232	3	0.00
18/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3283	3	3283	3	0.00
18/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3181	2	3181	2	0.00
18/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1570	2	1570	2	0.00
18/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1601	2	1601	2	0.00
18/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1633	2	1633	2	0.00
18/12/2014	R186 On 06-August-15			Bond Future	8.09	117.8369	8.0928	117.8369	0.00
18/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2636	2	2636	2	0.00
18/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2675	2	2675	2	0.00
18/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2714	2	2714	2	0.00
18/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7280	6	7280	6	0.00
18/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3484	4	3484	4	0.00
18/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3395	4	3395	4	0.00
18/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3439	4	3439	4	0.00
18/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	904	1	904	1	2,500.00
18/12/2014	R186 On 05-November-15			Bond Future	8.11	119.9959	8.1130	119.9959	0.00
18/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4101	3	4101	3	0.00
18/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4190	3	4190	3	0.00
18/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4145	3	4145	3	0.00
18/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	8052	7	8052	7	0.00
18/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3048	4	3048	4	0.00
18/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1187	2	1187	2	2,600.00
18/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3083	4	3083	4	0.00
18/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3013	4	3013	4	0.00
18/12/2014	R197 On 05-February-15			Bond Future	285.79	287.3100	285.7942	287.3100	898.00
18/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	3206	2	3206	2	0.00
18/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	3216	2	3216	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
18/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	3196	2	3196	2	0.00
18/12/2014	R197 On 07-May-15			Bond Future	290.37	291.9088	290.3680	291.9088	0.00
18/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3642	2	3642	2	0.00
18/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	3632	2	3632	2	0.00
18/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	3622	2	3622	2	0.00
18/12/2014	R202 On 05-February-15			Bond Future	237.37	237.3984	237.3681	237.3984	50,884.00
18/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4378	4	4378	4	0.00
18/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4358	4	4358	4	0.00
18/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4368	4	4368	4	0.00
18/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R202 On 07-May-15			Bond Future	241.17	241.1984	241.1672	241.1984	0.00
18/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2667	3	2667	3	0.00
18/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2677	3	2677	3	0.00
18/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2657	3	2657	3	0.00
18/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R203 On 05-February-15			Bond Future	6.93	106.1091	6.9328	106.1091	14,661.00
18/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1786	1	1786	1	55.00
18/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3306	3	3306	3	0.00
18/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3329	3	3329	3	0.00
18/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3284	3	3284	3	0.00
18/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	2	0	2	0	0.00
18/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R203 On 07-May-15			Bond Future	6.99	103.6323	6.9892	103.6323	0.00
18/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	817	1	817	1	0.00
18/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	832	1	832	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
18/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	802	1	802	1	0.00
18/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	254	0	254	0	0.00
18/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	248	0	248	0	0.00
18/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	261	0	261	0	0.00
18/12/2014	R203 On 06-August-15			Bond Future	6.99	105.4326	6.9871	105.4326	0.00
18/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	375	0	375	0	0.00
18/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	383	0	383	0	0.00
18/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	391	0	391	0	0.00
18/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	846	1	846	1	0.00
18/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	834	1	834	1	0.00
18/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	858	1	858	1	0.00
18/12/2014	R204 On 05-February-15			Bond Future	7.21	103.2734	7.2143	103.2734	10,782.00
18/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3421	3	3421	3	0.00
18/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3389	3	3389	3	0.00
18/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3454	3	3454	3	0.00
18/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R204 On 07-May-15			Bond Future	7.28	104.9179	7.2782	104.9179	0.00
18/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1136	1	1136	1	0.00
18/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1177	1	1177	1	0.00
18/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1156	1	1156	1	0.00
18/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	467	1	467	1	0.00
18/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	456	1	456	1	0.00
18/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	445	1	445	1	0.00
18/12/2014	R204 On 06-August-15			Bond Future	7.31	102.7012	7.3065	102.7012	0.00
18/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3343	3	3343	3	0.00
18/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1764	1	1764	1	0.00
18/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1806	2	1806	2	0.00
18/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1785	1	1785	1	0.00
18/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	130	0	130	0	699.00
18/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	478	1	478	1	0.00
18/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	487	1	487	1	0.00
18/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	470	1	470	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
18/12/2014	R207 On 05-February-15			Bond Future	7.47	99.0558	7.4698	99.0558	32,274.00
18/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4059	3	4059	3	0.00
18/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4097	4	4097	4	0.00
18/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4020	3	4020	3	0.00
18/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
18/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
18/12/2014	R207 On 07-May-15			Bond Future	7.54	100.6334	7.5390	100.6334	0.00
18/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2871	2	2871	2	0.00
18/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1376	1	1376	1	66.00
18/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2903	2	2903	2	0.00
18/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2838	2	2838	2	0.00
18/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	174	0	174	0	0.00
18/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	170	0	170	0	0.00
18/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	643	1	643	1	0.00
18/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	179	0	179	0	0.00
18/12/2014	R207 On 06-August-15			Bond Future	7.58	98.7370	7.5808	98.7370	0.00
18/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1579	1	1579	1	0.00
18/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1622	1	1622	1	0.00
18/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1600	1	1600	1	0.00
18/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1041	1	1041	1	70.00
18/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	996	1	996	1	0.00
18/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	981	1	981	1	0.00
18/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	966	1	966	1	0.00
18/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1486	2	1486	2	0.00
18/12/2014	R207 On 05-November-15			Bond Future	7.58	7.7500	7.5818	7.7500	0.00
18/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1777	0	1777	0	0.00
18/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1817	0	1817	0	0.00
18/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1797	0	1797	0	0.00
18/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1213	0	1213	0	53.00
18/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1225	0	1225	0	0.00
18/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1746	0	1746	0	0.00
18/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1196	0	1196	0	0.00
18/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1210	0	1210	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
18/12/2014	R208 On 05-February-15			Bond Future	7.60	97.6585	7.6023	97.6585	51,071.00
18/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4080	3	4080	3	0.00
18/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4168	4	4168	4	0.00
18/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4124	3	4124	3	0.00
18/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	7	0	7	0	0.00
18/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	0	7	0	0.00
18/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	6	0	6	0	0.00
18/12/2014	R208 On 07-May-15			Bond Future	7.66	95.8140	7.6630	95.8140	0.00
18/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2049	2	2049	2	0.00
18/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2112	2	2112	2	0.00
18/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2080	2	2080	2	0.00
18/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	577	1	577	1	0.00
18/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	550	1	550	1	0.00
18/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	563	1	563	1	0.00
18/12/2014	R208 On 06-August-15			Bond Future	7.70	97.4786	7.7008	97.4786	0.00
18/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2270	2	2270	2	0.00
18/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2242	2	2242	2	0.00
18/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2298	2	2298	2	0.00
18/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5089	4	5089	4	0.00
18/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	984	1	984	1	0.00
18/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	206	0	206	0	198.00
18/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	968	1	968	1	0.00
18/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	953	1	953	1	0.00
18/12/2014	R208 On 05-November-15			Bond Future	7.71	95.8610	7.7107	95.8610	0.00
18/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3851	3	3851	3	0.00
18/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1863	2	1863	2	0.00
18/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1886	2	1886	2	0.00
18/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1841	1	1841	1	0.00
18/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	661	1	661	1	2,200.00
18/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1697	2	1697	2	0.00
18/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1677	2	1677	2	0.00
18/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1717	2	1717	2	0.00
18/12/2014	R209 On 05-February-15			Bond Future	8.58	78.3467	8.5754	78.3467	29,898.00
18/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5265	4	5265	4	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
18/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5197	4	5197	4	0.00
18/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3543	2	3543	2	0.00
18/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	5129	4	5129	4	0.00
18/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	81	0	81	0	0.00
18/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	85	0	85	0	0.00
18/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	77	0	77	0	0.00
18/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	260	1	260	1	0.00
18/12/2014	R209 On 07-May-15			Bond Future	8.63	76.4465	8.6271	76.4465	0.00
18/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	4076	3	4076	3	0.00
18/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	4025	3	4025	3	0.00
18/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3973	3	3973	3	0.00
18/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1161	2	1161	2	0.00
18/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1184	2	1184	2	0.00
18/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1138	2	1138	2	0.00
18/12/2014	R209 On 06-August-15			Bond Future	8.67	77.7748	8.6677	77.7748	0.00
18/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9288	8	9288	8	0.00
18/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4517	4	4517	4	0.00
18/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4565	4	4565	4	0.00
18/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4471	4	4471	4	0.00
18/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1979	3	1979	3	0.00
18/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	488	1	488	1	2,914.00
18/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1952	3	1952	3	0.00
18/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2007	3	2007	3	0.00
18/12/2014	R210 On 05-February-15			Bond Future	177.71	177.7286	177.7056	177.7286	628.00
18/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2716	3	2716	3	0.00
18/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2696	3	2696	3	0.00
18/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2706	3	2706	3	0.00
18/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R210 On 07-May-15			Bond Future	178.47	178.4981	178.4745	178.4981	0.00
18/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1475	1	1475	1	0.00
18/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1485	2	1485	2	0.00
18/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1465	1	1465	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
18/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 05-February-15			Bond Future	131.66	131.6803	131.6612	131.6803	1,120.00
18/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1339	1	1339	1	0.00
18/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1329	1	1329	1	0.00
18/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1349	1	1349	1	0.00
18/12/2014	R211 On 07-May-15			Bond Future	133.77	133.7882	133.7686	133.7882	0.00
18/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1231	1	1231	1	0.00
18/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1241	1	1241	1	0.00
18/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1221	1	1221	1	0.00
18/12/2014	R212 On 05-February-15			Bond Future	136.50	136.5182	136.5006	136.5182	13,564.00
18/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1489	1	1489	1	0.00
18/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1509	1	1509	1	0.00
18/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1499	1	1499	1	0.00
18/12/2014	R212 On 07-May-15			Bond Future	138.69	138.7036	138.6854	138.7036	0.00
18/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2315	2	2315	2	0.00
18/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2325	2	2325	2	0.00
18/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2305	2	2305	2	0.00
18/12/2014	R213 On 05-February-15			Bond Future	8.46	89.1066	8.4639	89.1066	23,596.00
18/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5946	5	5946	5	0.00
18/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	6015	5	6015	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5877	5	5877	5	0.00
18/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	43	0	43	0	0.00
18/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	41	0	41	0	0.00
18/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	46	0	46	0	0.00
18/12/2014	R213 On 07-May-15			Bond Future	8.52	86.9812	8.5184	86.9812	0.00
18/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3224	2	3224	2	0.00
18/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3318	3	3318	3	0.00
18/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3271	2	3271	2	0.00
18/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1493	2	1493	2	0.00
18/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1465	2	1465	2	0.00
18/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1521	2	1521	2	0.00
18/12/2014	R213 On 06-August-15			Bond Future	8.56	88.4920	8.5609	88.4920	0.00
18/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2775	2	2775	2	0.00
18/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2812	2	2812	2	0.00
18/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2738	2	2738	2	0.00
18/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3245	4	3245	4	0.00
18/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3286	4	3286	4	0.00
18/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3205	4	3205	4	0.00
18/12/2014	R214 On 05-February-15			Bond Future	8.67	79.1958	8.6660	79.1958	14,311.00
18/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6626	5	6626	5	0.00
18/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6556	5	6556	5	0.00
18/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6485	5	6485	5	0.00
18/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	43	0	43	0	0.00
18/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	45	0	45	0	0.00
18/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	41	0	41	0	0.00
18/12/2014	R214 On 07-May-15			Bond Future	8.72	77.1657	8.7161	77.1657	0.00
18/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4592	4	4592	4	0.00
18/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4647	4	4647	4	0.00
18/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4537	4	4537	4	0.00
18/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1120	2	1120	2	0.00
18/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1098	2	1098	2	0.00
18/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1142	2	1142	2	0.00
18/12/2014	R214 On 06-August-15			Bond Future	8.76	78.5061	8.7560	78.5061	0.00
18/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3231	3	3231	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
18/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3272	3	3272	3	0.00
18/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3313	3	3313	3	0.00
18/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3363	4	3363	4	0.00
18/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3321	4	3321	4	0.00
18/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3280	4	3280	4	0.00
18/12/2014	R248 On 05-February-15			Bond Future	8.74	101.9686	8.7421	101.9686	43,226.00
18/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7613	6	7613	6	0.00
18/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7519	5	7519	5	0.00
18/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7706	6	7706	6	0.00
18/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 07-May-15			Bond Future	8.79	99.1620	8.7940	99.1620	0.00
18/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4657	3	4657	3	0.00
18/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4755	3	4755	3	0.00
18/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4559	2	4559	2	0.00
18/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 06-August-15			Bond Future	8.84	100.8844	8.8360	100.8844	0.00
18/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	807	3	807	3	0.00
18/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1022	3	1022	3	0.00
18/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	915	3	915	3	0.00