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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
22/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	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
22/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	2025 On 05-February-15			Bond Future	118.50	118.3533	118.4951	118.3533	16.00
22/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	495	1	495	1	0.00
22/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	515	1	515	1	0.00
22/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	505	1	505	1	0.00
22/12/2014	2025 On 07-May-15			Bond Future	120.39	120.2470	120.3889	120.2470	0.00
22/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	611	1	611	1	0.00
22/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	621	1	621	1	0.00
22/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	601	1	601	1	0.00
22/12/2014	2030 On 05-February-15			Bond Future	8.45	96.4881	8.4502	96.4881	4,666.00
22/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6165	6	6165	6	0.00
22/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6314	6	6314	6	0.00
22/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6239	6	6239	6	0.00
22/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2030 On 07-May-15			Bond Future	8.51	98.0245	8.5113	98.0245	0.00
22/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	1974	2	1974	2	0.00
22/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	1896	2	1896	2	0.00
22/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1818	2	1818	2	0.00
22/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 05-February-15			Bond Future	8.61	99.8915	8.6064	99.8915	15.00
22/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	929	1	929	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
22/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	1017	1	1017	1	0.00
22/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	841	1	841	1	0.00
22/12/2014	2032 On 07-May-15			Bond Future	8.67	97.3265	8.6673	97.3265	0.00
22/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1446	1	1446	1	0.00
22/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1359	1	1359	1	0.00
22/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1534	1	1534	1	0.00
22/12/2014	2032 On 06-August-15			Bond Future	8.72	99.0149	8.7159	99.0149	0.00
22/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1848	2	1848	2	0.00
22/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1761	2	1761	2	0.00
22/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1935	2	1935	2	0.00
22/12/2014	2037 On 05-February-15			Bond Future	8.67	98.6020	8.6689	98.6020	36,001.00
22/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7511	8	7511	8	0.00
22/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7595	8	7595	8	0.00
22/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7426	7	7426	7	0.00
22/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 07-May-15			Bond Future	8.73	100.1719	8.7274	100.1719	500.00
22/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2446	2	2446	2	0.00
22/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2629	3	2629	3	0.00
22/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2538	3	2538	3	0.00
22/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 06-August-15			Bond Future	8.78	97.6492	8.7758	97.6492	0.00
22/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2037 On 06-August-15	8.76	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
22/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	243	0	243	0	0.00
22/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	337	0	337	0	0.00
22/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	149	0	149	0	0.00
22/12/2014	2038 On 05-February-15			Bond Future	125.74	126.5101	125.7398	126.5101	3,701.00
22/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	2730	4	2730	4	0.00
22/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	2740	4	2740	4	0.00
22/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	2750	4	2750	4	0.00
22/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2038 On 07-May-15			Bond Future	127.75	128.5342	127.7492	128.5342	0.00
22/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	759	2	759	2	0.00
22/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	739	2	739	2	0.00
22/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	749	2	749	2	0.00
22/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 05-February-15			Bond Future	8.80	99.7505	8.7986	99.7505	6,042.00
22/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2155	2	2155	2	0.00
22/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2055	2	2055	2	0.00
22/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	1955	2	1955	2	0.00
22/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 07-May-15			Bond Future	8.86	101.3388	8.8564	101.3388	0.00
22/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1355	1	1355	1	0.00
22/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1555	2	1555	2	0.00
22/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1455	1	1455	1	0.00
22/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 06-August-15			Bond Future	8.90	98.7110	8.9048	98.7110	0.00
22/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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22/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1593	2	1593	2	0.00
22/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1489	1	1489	1	0.00
22/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1698	2	1698	2	0.00
22/12/2014	2046 On 05-February-15			Bond Future	127.97	128.0473	127.9693	128.0473	5,889.00
22/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	3979	4	3979	4	0.00
22/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	3959	4	3959	4	0.00
22/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	3969	4	3969	4	0.00
22/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2046 On 07-May-15			Bond Future	128.65	128.7272	128.6451	128.7272	0.00
22/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1635	2	1635	2	0.00
22/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1645	2	1645	2	0.00
22/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1655	2	1655	2	0.00
22/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2050 On 05-February-15			Bond Future	136.37	136.4567	136.3731	136.4567	2,640.00
22/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6383	6	6383	6	0.00
22/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6363	6	6363	6	0.00
22/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6373	6	6373	6	0.00
22/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2050 On 07-May-15			Bond Future	138.55	138.6399	138.5525	138.6399	0.00
22/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3542	4	3542	4	0.00
22/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3562	4	3562	4	0.00
22/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3552	4	3552	4	0.00
22/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	AL12 On 05-February-15			Index Future	533.66	533.8650	533.6550	533.8650	0.00
22/12/2014	AL12 On 07-May-15			Index Future	542.14	542.3630	542.1410	542.3630	0.00
22/12/2014	AL37 On 05-February-15			Index Future	446.18	446.3280	446.1830	446.3280	116.00
22/12/2014	AL37 On 07-May-15			Index Future	453.28	453.4330	453.2790	453.4330	0.00
22/12/2014	AL7T On 05-February-15			Index Future	527.45	527.7400	527.4530	527.7400	3.00
22/12/2014	AL7T On 07-May-15			Index Future	535.84	536.1410	535.8410	536.1410	0.00
22/12/2014	ALBI On 05-February-15			Index Future	482.14	482.3220	482.1350	482.3220	654.00
22/12/2014	ALBI On 07-May-15			Index Future	489.80	490.0000	489.8020	490.0000	0.00
22/12/2014	ALBI On 06-August-15			Index Future	498.20	498.4040	498.1980	498.4040	0.00
22/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2014	EL28 On 05-February-15			Bond Future	125.01	125.0868	125.0146	125.0868	0.00
22/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	975	1	975	1	0.00
22/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	995	1	995	1	0.00
22/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	985	1	985	1	0.00
22/12/2014	EL28 On 07-May-15			Bond Future	125.50	125.5785	125.5028	125.5785	0.00
22/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	493	1	493	1	0.00
22/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	503	1	503	1	0.00
22/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	513	1	513	1	0.00
22/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 05-February-15			Bond Future	9.51	85.7266	9.5084	85.7266	6,220.00
22/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3630	4	3630	4	0.00
22/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3560	4	3560	4	0.00
22/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3490	4	3490	4	0.00
22/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	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
22/12/2014	ES33 On 07-May-15			Bond Future	9.59	83.3034	9.5924	83.3034	0.00
22/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1078	1	1078	1	0.00
22/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1222	1	1222	1	0.00
22/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1150	1	1150	1	0.00
22/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 06-August-15			Bond Future	9.67	84.7483	9.6650	84.7483	0.00
22/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
22/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	549	1	549	1	0.00
22/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	475	0	475	0	0.00
22/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	402	0	402	0	0.00
22/12/2014	GOVI On 05-February-15			GOVI	480.19	480.3890	480.1910	480.3890	439.00
22/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	202010	20	202010	20	0.00
22/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	201810	20	201810	20	0.00
22/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	201910	20	201910	20	0.00
22/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 07-May-15			GOVI	487.83	488.0360	487.8280	488.0360	130.00
22/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	378380	38	378380	38	0.00
22/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	378180	38	378180	38	0.00
22/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	378280	38	378280	38	0.00
22/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 06-August-15			GOVI	496.19	496.4060	496.1900	496.4060	0.00
22/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
22/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	38100	4	38100	4	0.00
22/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	38000	4	38000	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
22/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	38200	4	38200	4	0.00
22/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2014	IGOV On 05-February-15			Index Future	224.95	225.1120	224.9520	225.1120	1,093.00
22/12/2014	IGOV On 07-May-15			Index Future	228.55	228.7140	228.5480	228.7140	81.00
22/12/2014	IGOV On 06-August-15			Index Future	232.48	232.6550	232.4840	232.6550	0.00
22/12/2014	ILBI On 05-February-15			Index Future	610.45	610.5520	610.4460	610.5520	157.00
22/12/2014	ILBI On 07-May-15			Index Future	620.39	620.5020	620.3870	620.5020	0.00
22/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8300	6.1100	93.8300	0.00
22/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.15	93.7400	6.1500	93.7400	0.00
22/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.25	93.6700	6.2500	93.6700	2,850.00
22/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.34	93.6000	6.3400	93.6000	0.00
22/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.41	93.4800	6.4100	93.4800	0.00
22/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.50	93.3400	6.5000	93.3400	5,000.00
22/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.1100	6.7400	93.1100	0.00
22/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.01	92.9600	7.0100	92.9600	0.00
22/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.18	92.8300	7.1800	92.8300	0.00
22/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.7000	7.3100	92.7000	0.00
22/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5700	7.4500	92.5700	0.00
22/12/2014	R023 On 05-February-15			Bond Future	7.86	102.8511	7.8640	102.8511	11,167.00
22/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5031	5	5031	5	0.00
22/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5085	5	5085	5	0.00
22/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	4977	5	4977	5	0.00
22/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	7	0	7	0	0.00
22/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	8	0	8	0	0.00
22/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	8	0	8	0	0.00
22/12/2014	R023 On 07-May-15			Bond Future	7.92	100.5642	7.9237	100.5642	0.00
22/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2177	2	2177	2	0.00
22/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2249	2	2249	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
22/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2213	2	2213	2	0.00
22/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	933	1	933	1	0.00
22/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	913	1	913	1	0.00
22/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	953	1	953	1	0.00
22/12/2014	R023 On 06-August-15			Bond Future	7.97	102.3080	7.9652	102.3080	0.00
22/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2825	3	2825	3	0.00
22/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6209	6	6209	6	0.00
22/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2860	3	2860	3	0.00
22/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2894	3	2894	3	0.00
22/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1314	1	1314	1	0.00
22/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1274	1	1274	1	0.00
22/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1294	1	1294	1	0.00
22/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	307	0	307	0	911.00
22/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
22/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1074	1	0.00
22/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
22/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
22/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R186 On 05-February-15			Bond Future	8.03	120.1841	8.0293	120.1841	45,267.00
22/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	5964	6	5964	6	0.00
22/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6041	6	6041	6	0.00
22/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	7886	8	7886	8	0.00
22/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	5888	6	5888	6	0.00
22/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	3736	4	3736	4	0.00
22/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4093	4	4093	4	0.00
22/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1156	1	1156	1	0.00
22/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1368	1	1368	1	0.00
22/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	48	0	48	0	0.00
22/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	9	0	9	0	9,600.00
22/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	45	0	45	0	0.00
22/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	43	0	43	0	0.00
22/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	180	0	180	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
22/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1406	1	1406	1	6,500.00
22/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1193	1	1193	1	6,500.00
22/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	230	0	230	0	0.00
22/12/2014	R186 On 07-May-15			Bond Future	8.09	122.0972	8.0865	122.0972	151.00
22/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3029	3	3029	3	0.00
22/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3079	3	3079	3	0.00
22/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	2980	3	2980	3	0.00
22/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1645	2	1645	2	0.00
22/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1677	2	1677	2	0.00
22/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1710	2	1710	2	0.00
22/12/2014	R186 On 06-August-15			Bond Future	8.13	118.9134	8.1280	118.9134	0.00
22/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2477	3	2477	3	0.00
22/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2514	3	2514	3	0.00
22/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2552	3	2552	3	0.00
22/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7030	7	7030	7	0.00
22/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3613	4	3613	4	0.00
22/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3522	4	3522	4	0.00
22/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3567	4	3567	4	0.00
22/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	943	1	943	1	2,500.00
22/12/2014	R186 On 05-November-15			Bond Future	8.15	121.0875	8.1508	121.0875	0.00
22/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3910	4	3910	4	0.00
22/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	3997	4	3997	4	0.00
22/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	3954	4	3954	4	0.00
22/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7797	8	7797	8	0.00
22/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3161	3	3161	3	0.00
22/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1236	1	1236	1	2,600.00
22/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3197	3	3197	3	0.00
22/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3124	3	3124	3	0.00
22/12/2014	R197 On 05-February-15			Bond Future	286.42	286.6024	286.4243	286.6024	898.00
22/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2576	2	2576	2	0.00
22/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2586	2	2586	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
22/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2566	2	2566	2	0.00
22/12/2014	R197 On 07-May-15			Bond Future	291.00	291.1878	291.0015	291.1878	0.00
22/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3009	3	3009	3	0.00
22/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	2999	3	2999	3	0.00
22/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	2989	3	2989	3	0.00
22/12/2014	R202 On 05-February-15			Bond Future	237.19	237.3383	237.1900	237.3383	50,884.00
22/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4200	4	4200	4	0.00
22/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4180	4	4180	4	0.00
22/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4190	4	4190	4	0.00
22/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R202 On 07-May-15			Bond Future	240.98	241.1353	240.9801	241.1353	0.00
22/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2480	3	2480	3	0.00
22/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2490	3	2490	3	0.00
22/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2470	3	2470	3	0.00
22/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R203 On 05-February-15			Bond Future	6.97	106.3768	6.9652	106.3768	14,661.00
22/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1709	2	1709	2	55.00
22/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3230	3	3230	3	0.00
22/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3252	3	3252	3	0.00
22/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3207	3	3207	3	0.00
22/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	2	0	2	0	0.00
22/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R203 On 07-May-15			Bond Future	7.03	103.9036	7.0266	103.9036	0.00
22/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	756	1	756	1	0.00
22/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	771	1	771	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
22/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	742	1	742	1	0.00
22/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	274	0	274	0	0.00
22/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	267	0	267	0	0.00
22/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	281	0	281	0	0.00
22/12/2014	R203 On 06-August-15			Bond Future	7.03	105.7056	7.0315	105.7056	0.00
22/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	339	0	339	0	0.00
22/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	346	0	346	0	0.00
22/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	354	0	354	0	0.00
22/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	896	1	896	1	0.00
22/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	883	1	883	1	0.00
22/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	908	1	908	1	0.00
22/12/2014	R204 On 05-February-15			Bond Future	7.25	103.6104	7.2514	103.6104	10,782.00
22/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3296	3	3296	3	0.00
22/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3264	3	3264	3	0.00
22/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3329	3	3329	3	0.00
22/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	1	0	0.00
22/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	1	0	0.00
22/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	1	0	0.00
22/12/2014	R204 On 07-May-15			Bond Future	7.32	105.2597	7.3191	105.2597	0.00
22/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1044	1	1044	1	0.00
22/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1084	1	1084	1	0.00
22/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1064	1	1064	1	0.00
22/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	505	1	505	1	0.00
22/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	493	0	493	0	0.00
22/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	482	0	482	0	0.00
22/12/2014	R204 On 06-August-15			Bond Future	7.35	103.0459	7.3523	103.0459	0.00
22/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3217	3	3217	3	0.00
22/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1662	2	1662	2	0.00
22/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1703	2	1703	2	0.00
22/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1683	2	1683	2	0.00
22/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	140	0	140	0	699.00
22/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	512	1	512	1	0.00
22/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	521	1	521	1	0.00
22/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	503	1	503	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
22/12/2014	R207 On 05-February-15			Bond Future	7.50	99.5187	7.5015	99.5187	32,274.00
22/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3930	4	3930	4	0.00
22/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	3969	4	3969	4	0.00
22/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3892	4	3892	4	0.00
22/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	1	0	0.00
22/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
22/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	1	0	0.00
22/12/2014	R207 On 07-May-15			Bond Future	7.57	101.1031	7.5734	101.1031	0.00
22/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2748	3	2748	3	0.00
22/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1281	1	1281	1	66.00
22/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2781	3	2781	3	0.00
22/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2716	3	2716	3	0.00
22/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	185	0	185	0	0.00
22/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	180	0	180	0	0.00
22/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	680	1	680	1	0.00
22/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	190	0	190	0	0.00
22/12/2014	R207 On 06-August-15			Bond Future	7.62	99.2119	7.6186	99.2119	0.00
22/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1488	2	1488	2	0.00
22/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1530	2	1530	2	0.00
22/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1509	2	1509	2	0.00
22/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	969	1	969	1	70.00
22/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1045	1	1045	1	0.00
22/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	1029	1	1029	1	0.00
22/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	1014	1	1014	1	0.00
22/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1553	2	1553	2	0.00
22/12/2014	R207 On 05-November-15			Bond Future	7.62	101.0260	7.6248	101.0260	0.00
22/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1684	2	1684	2	0.00
22/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1723	2	1723	2	0.00
22/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1703	2	1703	2	0.00
22/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1137	1	1137	1	53.00
22/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1282	1	1282	1	0.00
22/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1821	2	1821	2	0.00
22/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1252	1	1252	1	0.00
22/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1267	1	1267	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
22/12/2014	R208 On 05-February-15			Bond Future	7.63	98.2190	7.6339	98.2190	51,071.00
22/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3930	4	3930	4	0.00
22/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4019	4	4019	4	0.00
22/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	3974	4	3974	4	0.00
22/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	6	0	6	0	0.00
22/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	6	0	6	0	0.00
22/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	6	0	6	0	0.00
22/12/2014	R208 On 07-May-15			Bond Future	7.70	96.3829	7.6968	96.3829	0.00
22/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1928	2	1928	2	0.00
22/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	1990	2	1990	2	0.00
22/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1959	2	1959	2	0.00
22/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	609	1	609	1	0.00
22/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	582	1	582	1	0.00
22/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	595	1	595	1	0.00
22/12/2014	R208 On 06-August-15			Bond Future	7.74	98.0545	7.7373	98.0545	0.00
22/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2156	2	2156	2	0.00
22/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2129	2	2129	2	0.00
22/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2183	2	2183	2	0.00
22/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4939	5	4939	5	0.00
22/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1031	1	1031	1	0.00
22/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	217	0	217	0	198.00
22/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	1015	1	1015	1	0.00
22/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	999	1	999	1	0.00
22/12/2014	R208 On 05-November-15			Bond Future	7.75	96.4437	7.7513	96.4437	0.00
22/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3711	4	3711	4	0.00
22/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1763	2	1763	2	0.00
22/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1785	2	1785	2	0.00
22/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1742	2	1742	2	0.00
22/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	693	1	693	1	2,200.00
22/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1769	2	1769	2	0.00
22/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1748	2	1748	2	0.00
22/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1789	2	1789	2	0.00
22/12/2014	R209 On 05-February-15			Bond Future	8.60	79.6343	8.5972	79.6343	29,898.00
22/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5085	5	5085	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
22/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5017	5	5017	5	0.00
22/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3363	3	3363	3	0.00
22/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	4949	5	4949	5	0.00
22/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	75	0	75	0	0.00
22/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	79	0	79	0	0.00
22/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	71	0	71	0	0.00
22/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	254	0	254	0	0.00
22/12/2014	R209 On 07-May-15			Bond Future	8.65	77.7542	8.6497	77.7542	0.00
22/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3922	4	3922	4	0.00
22/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3871	4	3871	4	0.00
22/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3820	4	3820	4	0.00
22/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1185	1	1185	1	0.00
22/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1209	1	1209	1	0.00
22/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1161	1	1161	1	0.00
22/12/2014	R209 On 06-August-15			Bond Future	8.69	79.1029	8.6913	79.1029	0.00
22/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9111	9	9111	9	0.00
22/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4373	4	4373	4	0.00
22/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4420	4	4420	4	0.00
22/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4327	4	4327	4	0.00
22/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2020	2	2020	2	0.00
22/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	496	0	496	0	2,914.00
22/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1992	2	1992	2	0.00
22/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2048	2	2048	2	0.00
22/12/2014	R210 On 05-February-15			Bond Future	177.57	177.6831	177.5710	177.6831	628.00
22/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2581	3	2581	3	0.00
22/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2561	3	2561	3	0.00
22/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2571	3	2571	3	0.00
22/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R210 On 07-May-15			Bond Future	178.33	178.4505	178.3334	178.4505	0.00
22/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1333	1	1333	1	0.00
22/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1343	1	1343	1	0.00
22/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1323	1	1323	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
22/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 05-February-15			Bond Future	131.58	131.6424	131.5760	131.6424	1,120.00
22/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1424	1	1424	1	0.00
22/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1414	1	1414	1	0.00
22/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1434	1	1434	1	0.00
22/12/2014	R211 On 07-May-15			Bond Future	133.68	133.7488	133.6788	133.7488	0.00
22/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1321	1	1321	1	0.00
22/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1331	1	1331	1	0.00
22/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1311	1	1311	1	0.00
22/12/2014	R212 On 05-February-15			Bond Future	136.40	136.4832	136.3971	136.4832	13,564.00
22/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1593	2	1593	2	0.00
22/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1613	2	1613	2	0.00
22/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1603	2	1603	2	0.00
22/12/2014	R212 On 07-May-15			Bond Future	138.58	138.6670	138.5769	138.6670	0.00
22/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2423	2	2423	2	0.00
22/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2433	2	2433	2	0.00
22/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2413	2	2413	2	0.00
22/12/2014	R213 On 05-February-15			Bond Future	8.49	90.2663	8.4904	90.2663	23,596.00
22/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5734	6	5734	6	0.00
22/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5803	6	5803	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
22/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5665	6	5665	6	0.00
22/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	40	0	40	0	0.00
22/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	38	0	38	0	0.00
22/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	42	0	42	0	0.00
22/12/2014	R213 On 07-May-15			Bond Future	8.55	88.1589	8.5459	88.1589	0.00
22/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3059	3	3059	3	0.00
22/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3152	3	3152	3	0.00
22/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3105	3	3105	3	0.00
22/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1541	2	1541	2	0.00
22/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1512	2	1512	2	0.00
22/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1570	2	1570	2	0.00
22/12/2014	R213 On 06-August-15			Bond Future	8.59	89.6875	8.5897	89.6875	0.00
22/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2641	3	2641	3	0.00
22/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2678	3	2678	3	0.00
22/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2606	3	2606	3	0.00
22/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3333	3	3333	3	0.00
22/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3375	3	3375	3	0.00
22/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3292	3	3292	3	0.00
22/12/2014	R214 On 05-February-15			Bond Future	8.68	80.5457	8.6776	80.5457	14,311.00
22/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6522	7	6522	7	0.00
22/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6452	6	6452	6	0.00
22/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6381	6	6381	6	0.00
22/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	36	0	36	0	0.00
22/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	38	0	38	0	0.00
22/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	34	0	34	0	0.00
22/12/2014	R214 On 07-May-15			Bond Future	8.73	78.5367	8.7282	78.5367	0.00
22/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4489	4	4489	4	0.00
22/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4544	5	4544	5	0.00
22/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4434	4	4434	4	0.00
22/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1117	1	1117	1	0.00
22/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1095	1	1095	1	0.00
22/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1140	1	1140	1	0.00
22/12/2014	R214 On 06-August-15			Bond Future	8.77	79.8985	8.7688	79.8985	0.00
22/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3149	3	3149	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
22/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3189	3	3189	3	0.00
22/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3229	3	3229	3	0.00
22/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3386	3	3386	3	0.00
22/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3343	3	3343	3	0.00
22/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3302	3	3302	3	0.00
22/12/2014	R248 On 05-February-15			Bond Future	8.75	103.8593	8.7535	103.8593	43,226.00
22/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7490	7	7490	7	0.00
22/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7396	7	7396	7	0.00
22/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7583	8	7583	8	0.00
22/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 07-May-15			Bond Future	8.81	101.0822	8.8060	101.0822	0.00
22/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4530	4	4530	4	0.00
22/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4627	5	4627	5	0.00
22/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4432	4	4432	4	0.00
22/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 06-August-15			Bond Future	8.85	102.8350	8.8486	102.8350	0.00
22/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	941	1	941	1	0.00
22/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1156	1	1156	1	0.00
22/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1048	1	1048	1	0.00