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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	1409 On 28-February-41			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
15/01/2015	2025 On 05-February-15			Bond Future	117.98	117.7718	117.9785	117.7718	16.00
15/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1012	1	1012	1	0.00
15/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1032	1	1032	1	0.00
15/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1022	1	1022	1	0.00
15/01/2015	2025 On 07-May-15			Bond Future	119.85	119.6372	119.8463	119.6372	0.00
15/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1154	1	1154	1	0.00
15/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1164	1	1164	1	0.00
15/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1144	1	1144	1	0.00
15/01/2015	2030 On 05-February-15			Bond Future	7.96	100.6716	7.9621	100.6716	3,666.00
15/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	10278	10	10278	10	0.00
15/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	10427	11	10427	11	0.00
15/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	10353	10	10353	10	0.00
15/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2030 On 07-May-15			Bond Future	8.01	102.2580	8.0098	102.2580	0.00
15/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	6138	6	6138	6	0.00
15/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	6060	6	6060	6	0.00
15/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	5981	6	5981	6	0.00
15/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 05-February-15			Bond Future	8.13	104.3460	8.1277	104.3460	15.00
15/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	3444	4	3444	4	0.00
15/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	3356	4	3356	4	0.00
15/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	3268	3	3268	3	0.00
15/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 05-February-15	8.49	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
15/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 07-May-15			Bond Future	8.18	101.8354	8.1760	101.8354	0.00
15/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	2804	3	2804	3	0.00
15/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	2979	3	2979	3	0.00
15/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	2892	3	2892	3	0.00
15/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 06-August-15			Bond Future	8.21	103.5783	8.2125	103.5783	0.00
15/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	2629	3	2629	3	0.00
15/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	2542	3	2542	3	0.00
15/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	2455	3	2455	3	0.00
15/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 05-February-15			Bond Future	8.23	103.2392	8.2269	103.2392	34,464.00
15/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	11912	12	11912	12	0.00
15/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	11997	12	11997	12	0.00
15/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	11827	12	11827	12	0.00
15/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 07-May-15			Bond Future	8.27	104.8660	8.2745	104.8660	500.00
15/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	6902	7	6902	7	0.00
15/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	7084	7	7084	7	0.00
15/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	6993	7	6993	7	0.00
15/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 06-August-15			Bond Future	8.31	102.4004	8.3125	102.4004	0.00
15/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	4266	5	4266	5	0.00
15/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	4172	4	4172	4	0.00
15/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	4361	5	4361	5	0.00
15/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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15/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2038 On 05-February-15			Bond Future	125.65	126.4637	125.6524	126.4637	3,741.00
15/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2642	3	2642	3	0.00
15/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2652	3	2652	3	0.00
15/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2662	3	2662	3	0.00
15/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2038 On 07-May-15			Bond Future	127.64	128.4668	127.6418	128.4668	0.00
15/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	652	1	652	1	0.00
15/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	632	1	632	1	0.00
15/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	642	1	642	1	0.00
15/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 05-February-15			Bond Future	8.36	104.7807	8.3568	104.7807	6,042.00
15/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	6928	7	6928	7	0.00
15/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	6828	7	6828	7	0.00
15/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	6727	7	6727	7	0.00
15/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 07-May-15			Bond Future	8.40	106.4319	8.4040	106.4319	0.00
15/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	6188	6	6188	6	0.00
15/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	6388	7	6388	7	0.00
15/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	6288	7	6288	7	0.00
15/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 06-August-15			Bond Future	8.44	103.8678	8.4423	103.8678	0.00
15/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	3195	3	3195	3	0.00
15/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	3403	4	3403	4	0.00
15/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	3299	4	3299	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
15/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2046 On 05-February-15			Bond Future	127.48	128.0618	127.4844	128.0618	5,889.00
15/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3494	4	3494	4	0.00
15/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3474	4	3474	4	0.00
15/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3484	4	3484	4	0.00
15/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2046 On 07-May-15			Bond Future	128.13	128.7215	128.1338	128.7215	0.00
15/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1124	2	1124	2	0.00
15/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1134	2	1134	2	0.00
15/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1144	2	1144	2	0.00
15/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2050 On 05-February-15			Bond Future	135.83	136.5076	135.8256	136.5076	2,753.00
15/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	5836	7	5836	7	0.00
15/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	5816	6	5816	6	0.00
15/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	5826	7	5826	7	0.00
15/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2050 On 07-May-15			Bond Future	137.98	138.6697	137.9760	138.6697	0.00
15/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	2966	4	2966	4	0.00
15/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	2986	4	2986	4	0.00
15/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	2976	4	2976	4	0.00
15/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	8607 On 21-December-26			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
15/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	AL12 On 05-February-15			Index Future	557.71	558.9040	557.7060	558.9040	0.00
15/01/2015	AL12 On 07-May-15			Index Future	566.49	567.7110	566.4890	567.7110	0.00
15/01/2015	AL37 On 05-February-15			Index Future	457.33	457.2970	457.3340	457.2970	116.00
15/01/2015	AL37 On 07-May-15			Index Future	464.54	464.5020	464.5360	464.5020	0.00
15/01/2015	AL7T On 05-February-15			Index Future	548.37	548.3350	548.3690	548.3350	3.00
15/01/2015	AL7T On 07-May-15			Index Future	557.01	556.9750	557.0050	556.9750	0.00
15/01/2015	ALBI On 05-February-15			Index Future	498.66	499.0450	498.6580	499.0450	770.00
15/01/2015	ALBI On 07-May-15			Index Future	506.51	506.9080	506.5110	506.9080	0.00
15/01/2015	ALBI On 06-August-15			Index Future	515.08	515.4870	515.0750	515.4870	0.00
15/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2015	EL28 On 05-February-15			Bond Future	123.72	123.7268	123.7206	123.7268	0.00
15/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2269	2	2269	2	0.00
15/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2289	2	2289	2	0.00
15/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2279	2	2279	2	0.00
15/01/2015	EL28 On 07-May-15			Bond Future	124.17	124.1770	124.1698	124.1770	0.00
15/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	830	1	830	1	0.00
15/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	840	1	840	1	0.00
15/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	820	1	820	1	0.00
15/01/2015	ES33 On 05-February-15			Bond Future	9.04	89.5172	9.0385	89.5172	6,576.00
15/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	7265	7	7265	7	0.00
15/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	7195	7	7195	7	0.00
15/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	7125	7	7125	7	0.00
15/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 07-May-15			Bond Future	9.11	87.1402	9.1098	87.1402	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
15/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4758	5	4758	5	0.00
15/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4902	5	4902	5	0.00
15/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4830	5	4830	5	0.00
15/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 06-August-15			Bond Future	9.17	88.6314	9.1701	88.6314	0.00
15/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3249	3	3249	3	0.00
15/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3322	4	3322	4	0.00
15/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3176	3	3176	3	0.00
15/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
15/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
15/01/2015	GOVI On 05-February-15			GOVI	495.81	496.0720	495.8070	496.0720	440.00
15/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	358170	36	358170	36	0.00
15/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	357970	36	357970	36	0.00
15/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	358070	36	358070	36	0.00
15/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 07-May-15			GOVI	503.62	503.8880	503.6150	503.8880	131.00
15/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	536250	54	536250	54	0.00
15/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	536050	54	536050	54	0.00
15/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	536150	54	536150	54	0.00
15/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 06-August-15			GOVI	512.13	512.4160	512.1300	512.4160	0.00
15/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	121200	12	121200	12	0.00
15/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	121300	12	121300	12	0.00
15/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	121400	12	121400	12	0.00
15/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
15/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	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
15/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2015	IGOV On 05-February-15			Index Future	224.31	224.5770	224.3120	224.5770	1,093.00
15/01/2015	IGOV On 07-May-15			Index Future	227.86	228.1340	227.8630	228.1340	82.00
15/01/2015	IGOV On 06-August-15			Index Future	231.73	232.0140	231.7330	232.0140	0.00
15/01/2015	ILBI On 05-February-15			Index Future	607.61	608.3280	607.6110	608.3280	159.00
15/01/2015	ILBI On 07-May-15			Index Future	617.45	618.1780	617.4470	618.1780	0.00
15/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.12	93.8700	6.1200	93.8700	0.00
15/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.8700	6.1100	93.8700	0.00
15/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.8700	6.1100	93.8700	2,850.00
15/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8600	6.1100	93.8600	0.00
15/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8000	6.1100	93.8000	0.00
15/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.13	93.7700	6.1300	93.7700	5,000.00
15/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.16	93.7600	6.1600	93.7600	0.00
15/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.26	93.6400	6.2600	93.6400	0.00
15/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.37	93.5200	6.3700	93.5200	0.00
15/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.48	93.4200	6.4800	93.4200	0.00
15/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.58	93.3100	6.5800	93.3100	0.00
15/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.67	93.2100	6.6700	93.2100	0.00
15/01/2015	R023 On 05-February-15			Bond Future	7.19	106.8213	7.1909	106.8213	8,864.00
15/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	9066	9	9066	9	0.00
15/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	9121	9	9121	9	0.00
15/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	9011	9	9011	9	0.00
15/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R023 On 07-May-15			Bond Future	7.22	104.5807	7.2243	104.5807	0.00
15/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	5419	5	5419	5	0.00
15/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	5524	5	5524	5	0.00
15/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	5472	5	5472	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
15/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	100	0	100	0	0.00
15/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	96	0	96	0	0.00
15/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	103	0	103	0	0.00
15/01/2015	R023 On 06-August-15			Bond Future	7.24	106.3699	7.2388	106.3699	0.00
15/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	5917	6	5917	6	0.00
15/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	10066	10	10066	10	0.00
15/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	5965	6	5965	6	0.00
15/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	6013	6	6013	6	0.00
15/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	267	0	267	0	0.00
15/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	255	0	255	0	0.00
15/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	261	0	261	0	0.00
15/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	24	0	24	0	911.00
15/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
15/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
15/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
15/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
15/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R186 On 05-February-15			Bond Future	7.48	124.9162	7.4807	124.9162	28,245.00
15/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	10715	11	10715	11	0.00
15/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	10794	11	10794	11	0.00
15/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	12673	13	12673	13	0.00
15/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	10636	11	10636	11	0.00
15/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	8302	8	8302	8	0.00
15/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	8709	9	8709	9	0.00
15/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	4564	5	4564	5	0.00
15/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	4983	5	4983	5	0.00
15/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
15/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	18	0	18	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	11	0	11	0	6,500.00
15/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R186 On 07-May-15			Bond Future	7.52	126.8844	7.5201	126.8844	174.00
15/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	6535	7	6535	7	0.00
15/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	6607	7	6607	7	0.00
15/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	6463	6	6463	6	0.00
15/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	3549	4	3549	4	0.00
15/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	320	0	320	0	0.00
15/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	329	0	329	0	0.00
15/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	339	0	339	0	0.00
15/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	1117	1	1117	1	300.00
15/01/2015	R186 On 06-August-15			Bond Future	7.54	123.7551	7.5441	123.7551	0.00
15/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	5167	5	5167	5	0.00
15/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	5226	5	5226	5	0.00
15/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	5108	5	5108	5	0.00
15/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	11194	11	11194	11	0.00
15/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1334	1	1334	1	0.00
15/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1286	1	1286	1	0.00
15/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	197	0	197	0	2,500.00
15/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1310	1	1310	1	0.00
15/01/2015	R186 On 05-November-15			Bond Future	7.55	125.9731	7.5506	125.9731	0.00
15/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	6951	7	6951	7	0.00
15/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	7072	7	7072	7	0.00
15/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	7011	7	7011	7	0.00
15/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	11870	12	11870	12	0.00
15/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1257	1	1257	1	0.00
15/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	348	0	348	0	2,600.00
15/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1237	1	1237	1	0.00
15/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1276	1	1276	1	0.00
15/01/2015	R197 On 05-February-15			Bond Future	285.55	285.5645	285.5473	285.5645	898.00
15/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3453	3	3453	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
15/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3463	3	3463	3	0.00
15/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3443	3	3443	3	0.00
15/01/2015	R197 On 07-May-15			Bond Future	290.07	290.0876	290.0678	290.0876	0.00
15/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3942	4	3942	4	0.00
15/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3932	4	3932	4	0.00
15/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3922	4	3922	4	0.00
15/01/2015	R202 On 05-February-15			Bond Future	236.80	236.8194	236.8046	236.8194	50,884.00
15/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3815	4	3815	4	0.00
15/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3795	4	3795	4	0.00
15/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3805	4	3805	4	0.00
15/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R202 On 07-May-15			Bond Future	240.55	240.5702	240.5535	240.5702	0.00
15/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2053	2	2053	2	0.00
15/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2063	2	2063	2	0.00
15/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2043	2	2043	2	0.00
15/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R203 On 05-February-15			Bond Future	6.44	107.6331	6.4445	107.6331	14,991.00
15/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2955	3	2955	3	55.00
15/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4478	5	4478	5	0.00
15/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4501	5	4501	5	0.00
15/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4455	4	4455	4	0.00
15/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R203 On 07-May-15			Bond Future	6.45	105.1627	6.4520	105.1627	0.00
15/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1763	2	1763	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
15/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1784	2	1784	2	0.00
15/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1743	2	1743	2	0.00
15/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	29	0	29	0	0.00
15/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	28	0	28	0	0.00
15/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	31	0	31	0	0.00
15/01/2015	R203 On 06-August-15			Bond Future	6.39	106.9622	6.3938	106.9622	0.00
15/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	946	1	946	1	0.00
15/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	960	1	960	1	0.00
15/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	974	1	974	1	0.00
15/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	260	0	260	0	0.00
15/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	254	0	254	0	0.00
15/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	265	0	265	0	0.00
15/01/2015	R204 On 05-February-15			Bond Future	6.70	105.4805	6.7003	105.4805	10,492.00
15/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5172	5	5172	5	0.00
15/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5140	5	5140	5	0.00
15/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5205	5	5205	5	0.00
15/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R204 On 07-May-15			Bond Future	6.73	107.1425	6.7284	107.1425	100.00
15/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2494	3	2494	3	0.00
15/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2553	3	2553	3	0.00
15/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2523	3	2523	3	0.00
15/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	64	0	64	0	0.00
15/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	62	0	62	0	0.00
15/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	60	0	60	0	0.00
15/01/2015	R204 On 06-August-15			Bond Future	6.72	104.9373	6.7188	104.9373	0.00
15/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	4989	5	4989	5	0.00
15/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3143	3	3143	3	0.00
15/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3196	3	3196	3	0.00
15/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3169	3	3169	3	0.00
15/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	12	0	12	0	699.00
15/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	99	0	99	0	0.00
15/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	102	0	102	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
15/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	97	0	97	0	0.00
15/01/2015	R207 On 05-February-15			Bond Future	6.86	102.0939	6.8609	102.0939	36,436.00
15/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	6554	7	6554	7	0.00
15/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	6593	7	6593	7	0.00
15/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	6516	6	6516	6	0.00
15/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R207 On 07-May-15			Bond Future	6.90	103.7025	6.8957	103.7025	0.00
15/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5222	5	5222	5	0.00
15/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	3321	3	3321	3	66.00
15/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	5259	5	5259	5	0.00
15/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5185	5	5185	5	0.00
15/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	7	0	7	0	0.00
15/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	7	0	7	0	0.00
15/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	69	0	69	0	0.00
15/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	8	0	8	0	0.00
15/01/2015	R207 On 06-August-15			Bond Future	6.90	101.8326	6.9012	101.8326	0.00
15/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	3330	3	3330	3	0.00
15/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3393	3	3393	3	0.00
15/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3362	3	3362	3	0.00
15/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2481	2	2481	2	70.00
15/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	212	0	212	0	0.00
15/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	207	0	207	0	0.00
15/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	203	0	203	0	0.00
15/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	391	0	391	0	0.00
15/01/2015	R207 On 05-November-15			Bond Future	6.87	103.6577	6.8673	103.6577	0.00
15/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3445	3	3445	3	0.00
15/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3503	3	3503	3	0.00
15/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3474	3	3474	3	0.00
15/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2591	3	2591	3	53.00
15/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	352	0	352	0	0.00
15/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	583	1	583	1	0.00
15/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	340	0	340	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
15/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	346	0	346	0	0.00
15/01/2015	R208 On 05-February-15			Bond Future	6.99	101.2456	6.9903	101.2456	50,443.00
15/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	7009	7	7009	7	0.00
15/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	7098	7	7098	7	0.00
15/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	7053	7	7053	7	0.00
15/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R208 On 07-May-15			Bond Future	7.02	99.4414	7.0227	99.4414	0.00
15/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	4492	4	4492	4	0.00
15/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	4577	5	4577	5	0.00
15/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	4535	5	4535	5	0.00
15/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	54	0	54	0	0.00
15/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	50	0	50	0	0.00
15/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	52	0	52	0	0.00
15/01/2015	R208 On 06-August-15			Bond Future	7.03	101.1431	7.0315	101.1431	0.00
15/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	4486	4	4486	4	0.00
15/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	4447	4	4447	4	0.00
15/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	4525	5	4525	5	0.00
15/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	7889	8	7889	8	0.00
15/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	199	0	199	0	0.00
15/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	16	0	16	0	198.00
15/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	194	0	194	0	0.00
15/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	190	0	190	0	0.00
15/01/2015	R208 On 05-November-15			Bond Future	7.01	99.5528	7.0136	99.5528	0.00
15/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	6329	6	6329	6	0.00
15/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3706	4	3706	4	0.00
15/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3739	4	3739	4	0.00
15/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3673	4	3673	4	0.00
15/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	133	0	133	0	2,200.00
15/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	534	1	534	1	0.00
15/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	525	1	525	1	0.00
15/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	543	1	543	1	0.00
15/01/2015	R209 On 05-February-15			Bond Future	8.14	83.5985	8.1360	83.5985	14,609.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	8824	9	8824	9	0.00
15/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	8752	9	8752	9	0.00
15/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	6919	7	6919	7	0.00
15/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	8680	9	8680	9	0.00
15/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	1	0	1	0	0.00
15/01/2015	R209 On 07-May-15			Bond Future	8.18	81.7681	8.1778	81.7681	0.00
15/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	6933	7	6933	7	0.00
15/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	6867	7	6867	7	0.00
15/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	6801	7	6801	7	0.00
15/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	323	0	323	0	0.00
15/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	332	0	332	0	0.00
15/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	315	0	315	0	0.00
15/01/2015	R209 On 06-August-15			Bond Future	8.21	83.1674	8.2093	83.1674	0.00
15/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	12647	13	12647	13	0.00
15/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	7097	7	7097	7	0.00
15/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	7157	7	7157	7	0.00
15/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	7038	7	7038	7	0.00
15/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	838	1	838	1	0.00
15/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	125	0	125	0	2,914.00
15/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	823	1	823	1	0.00
15/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	853	1	853	1	0.00
15/01/2015	R210 On 05-February-15			Bond Future	176.88	176.8928	176.8818	176.8928	628.00
15/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1892	2	1892	2	0.00
15/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1872	2	1872	2	0.00
15/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1882	2	1882	2	0.00
15/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R210 On 07-May-15			Bond Future	177.61	177.6196	177.6069	177.6196	0.00
15/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	607	1	607	1	0.00
15/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	617	1	617	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
15/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	597	1	597	1	0.00
15/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 05-February-15			Bond Future	131.08	131.0908	131.0808	131.0908	1,120.00
15/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1919	2	1919	2	0.00
15/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1909	2	1909	2	0.00
15/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1929	2	1929	2	0.00
15/01/2015	R211 On 07-May-15			Bond Future	133.16	133.1672	133.1561	133.1672	0.00
15/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1844	2	1844	2	0.00
15/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1854	2	1854	2	0.00
15/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1834	2	1834	2	0.00
15/01/2015	R212 On 05-February-15			Bond Future	136.74	137.0156	136.7431	137.0156	1,621.00
15/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1247	1	1247	1	0.00
15/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1267	1	1267	1	0.00
15/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1257	1	1257	1	0.00
15/01/2015	R212 On 07-May-15			Bond Future	138.91	139.1858	138.9080	139.1858	0.00
15/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2092	2	2092	2	0.00
15/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2102	2	2102	2	0.00
15/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2082	2	2082	2	0.00
15/01/2015	R213 On 05-February-15			Bond Future	8.00	94.3833	7.9971	94.3833	16,882.00
15/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	9700	10	9700	10	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
15/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	9772	10	9772	10	0.00
15/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	9629	10	9629	10	0.00
15/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R213 On 07-May-15			Bond Future	8.04	92.3265	8.0400	92.3265	0.00
15/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	5948	6	5948	6	0.00
15/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	6078	6	6078	6	0.00
15/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	6013	6	6013	6	0.00
15/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	393	0	393	0	0.00
15/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	382	0	382	0	0.00
15/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	404	0	404	0	0.00
15/01/2015	R213 On 06-August-15			Bond Future	8.07	93.9061	8.0716	93.9061	0.00
15/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4856	5	4856	5	0.00
15/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	4910	5	4910	5	0.00
15/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4803	5	4803	5	0.00
15/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1442	1	1442	1	0.00
15/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1466	1	1466	1	0.00
15/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1418	1	1418	1	0.00
15/01/2015	R214 On 05-February-15			Bond Future	8.24	84.6382	8.2363	84.6382	13,407.00
15/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	10332	11	10332	11	0.00
15/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	10259	10	10259	10	0.00
15/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	10187	10	10187	10	0.00
15/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R214 On 07-May-15			Bond Future	8.28	82.6809	8.2770	82.6809	0.00
15/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	7589	8	7589	8	0.00
15/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	7657	8	7657	8	0.00
15/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	7520	8	7520	8	0.00
15/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	325	0	325	0	0.00
15/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	317	0	317	0	0.00
15/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	334	0	334	0	0.00
15/01/2015	R214 On 06-August-15			Bond Future	8.31	84.0955	8.3083	84.0955	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
15/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	5354	6	5354	6	0.00
15/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5410	6	5410	6	0.00
15/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5467	6	5467	6	0.00
15/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1651	2	1651	2	0.00
15/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1625	2	1625	2	0.00
15/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1599	2	1599	2	0.00
15/01/2015	R248 On 05-February-15			Bond Future	8.34	108.7239	8.3419	108.7239	34,391.00
15/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	12092	12	12092	12	0.00
15/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	11999	12	11999	12	0.00
15/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	12186	12	12186	12	0.00
15/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 07-May-15			Bond Future	8.38	106.0070	8.3849	106.0070	0.00
15/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	9189	9	9189	9	0.00
15/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	9287	10	9287	10	0.00
15/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	9091	9	9091	9	0.00
15/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 06-August-15			Bond Future	8.42	107.8206	8.4186	107.8206	0.00
15/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	3561	4	3561	4	0.00
15/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	3775	4	3775	4	0.00
15/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	3668	4	3668	4	0.00
15/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00