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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
16/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	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
16/01/2015	2025 On 05-February-15			Bond Future	117.97	117.9785	117.9706	117.9785	16.00
16/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1019	1	1019	1	0.00
16/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1039	1	1039	1	0.00
16/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1029	1	1029	1	0.00
16/01/2015	2025 On 07-May-15			Bond Future	119.84	119.8463	119.8370	119.8463	0.00
16/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1163	1	1163	1	0.00
16/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1173	1	1173	1	0.00
16/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1153	1	1153	1	0.00
16/01/2015	2030 On 05-February-15			Bond Future	7.83	100.5451	7.8305	100.5451	3,666.00
16/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	11430	10	11430	10	0.00
16/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	11578	10	11578	10	0.00
16/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	11504	10	11504	10	0.00
16/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2030 On 07-May-15			Bond Future	7.87	102.1288	7.8743	102.1288	0.00
16/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	7306	6	7306	6	0.00
16/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	7228	6	7228	6	0.00
16/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	7150	6	7150	6	0.00
16/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 05-February-15			Bond Future	8.00	104.1186	7.9963	104.1186	15.00
16/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	4669	3	4669	3	0.00
16/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	4581	3	4581	3	0.00
16/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	4493	3	4493	3	0.00
16/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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16/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 07-May-15			Bond Future	8.04	101.6035	8.0408	101.6035	0.00
16/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	4048	3	4048	3	0.00
16/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	4223	3	4223	3	0.00
16/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	4135	3	4135	3	0.00
16/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 06-August-15			Bond Future	8.07	103.3407	8.0735	103.3407	0.00
16/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	3892	3	3892	3	0.00
16/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	3805	3	3805	3	0.00
16/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	3718	2	3718	2	0.00
16/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 05-February-15			Bond Future	8.12	102.9850	8.1155	102.9850	34,464.00
16/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	13070	12	13070	12	0.00
16/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	13155	12	13155	12	0.00
16/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	12985	12	12985	12	0.00
16/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 07-May-15			Bond Future	8.16	104.6071	8.1601	104.6071	500.00
16/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	8077	7	8077	7	0.00
16/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	8260	7	8260	7	0.00
16/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	8169	7	8169	7	0.00
16/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 06-August-15			Bond Future	8.20	102.1353	8.1951	102.1353	0.00
16/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	5460	4	5460	4	0.00
16/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	5366	4	5366	4	0.00
16/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	5555	4	5555	4	0.00
16/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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16/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2038 On 05-February-15			Bond Future	125.64	125.6524	125.6440	125.6524	3,741.00
16/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2634	3	2634	3	0.00
16/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2644	3	2644	3	0.00
16/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2654	3	2654	3	0.00
16/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2038 On 07-May-15			Bond Future	127.63	127.6418	127.6320	127.6418	0.00
16/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	642	1	642	1	0.00
16/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	622	1	622	1	0.00
16/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	632	1	632	1	0.00
16/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 05-February-15			Bond Future	8.25	104.5035	8.2504	104.5035	6,042.00
16/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	8135	7	8135	7	0.00
16/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	8035	7	8035	7	0.00
16/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	7935	7	7935	7	0.00
16/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 07-May-15			Bond Future	8.29	106.1493	8.2949	106.1493	0.00
16/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	7413	6	7413	6	0.00
16/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	7613	6	7613	6	0.00
16/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	7513	6	7513	6	0.00
16/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 06-August-15			Bond Future	8.33	103.5787	8.3304	103.5787	0.00
16/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	4439	3	4439	3	0.00
16/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	4648	3	4648	3	0.00
16/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	4544	3	4544	3	0.00

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16/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2046 On 05-February-15			Bond Future	127.48	127.4844	127.4770	127.4844	5,889.00
16/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3487	3	3487	3	0.00
16/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3467	3	3467	3	0.00
16/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3477	3	3477	3	0.00
16/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2046 On 07-May-15			Bond Future	128.13	128.1338	128.1250	128.1338	0.00
16/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1115	1	1115	1	0.00
16/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1125	1	1125	1	0.00
16/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1135	1	1135	1	0.00
16/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2050 On 05-February-15			Bond Future	135.48	135.8256	135.4825	135.8256	2,753.00
16/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	5493	6	5493	6	0.00
16/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	5473	6	5473	6	0.00
16/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	5483	6	5483	6	0.00
16/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2050 On 07-May-15			Bond Future	137.63	137.9760	137.6262	137.9760	0.00
16/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	2616	3	2616	3	0.00
16/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	2636	3	2636	3	0.00
16/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	2626	3	2626	3	0.00
16/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	AL12 On 05-February-15			Index Future	564.18	557.7060	564.1770	557.7060	0.00
16/01/2015	AL12 On 07-May-15			Index Future	573.06	566.4890	573.0570	566.4890	0.00
16/01/2015	AL37 On 05-February-15			Index Future	459.54	457.3340	459.5370	457.3340	116.00
16/01/2015	AL37 On 07-May-15			Index Future	466.77	464.5360	466.7700	464.5360	0.00
16/01/2015	AL7T On 05-February-15			Index Future	553.12	548.3690	553.1160	548.3690	3.00
16/01/2015	AL7T On 07-May-15			Index Future	561.82	557.0050	561.8220	557.0050	0.00
16/01/2015	ALBI On 05-February-15			Index Future	502.66	498.6580	502.6600	498.6580	770.00
16/01/2015	ALBI On 07-May-15			Index Future	510.57	506.5110	510.5720	506.5110	0.00
16/01/2015	ALBI On 06-August-15			Index Future	519.20	515.0750	519.1990	515.0750	0.00
16/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2015	EL28 On 05-February-15			Bond Future	123.44	123.7206	123.4370	123.7206	0.00
16/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2573	2	2573	2	0.00
16/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2553	2	2553	2	0.00
16/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2563	2	2563	2	0.00
16/01/2015	EL28 On 07-May-15			Bond Future	123.88	124.1698	123.8804	124.1698	0.00
16/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1120	1	1120	1	0.00
16/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1130	1	1130	1	0.00
16/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1110	1	1110	1	0.00
16/01/2015	ES33 On 05-February-15			Bond Future	8.92	89.3225	8.9218	89.3225	6,576.00
16/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	8206	7	8206	7	0.00
16/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	8136	7	8136	7	0.00
16/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	8065	7	8065	7	0.00
16/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 07-May-15			Bond Future	8.99	86.9418	8.9897	86.9418	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
16/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	5712	5	5712	5	0.00
16/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	5856	5	5856	5	0.00
16/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	5784	5	5784	5	0.00
16/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 06-August-15			Bond Future	9.05	88.4281	9.0466	88.4281	0.00
16/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4218	3	4218	3	0.00
16/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4292	3	4292	3	0.00
16/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	4145	3	4145	3	0.00
16/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
16/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
16/01/2015	GOVI On 05-February-15			GOVI	499.49	495.8070	499.4870	495.8070	440.00
16/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	394970	36	394970	36	0.00
16/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	394770	36	394770	36	0.00
16/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	394870	36	394870	36	0.00
16/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 07-May-15			GOVI	507.35	503.6150	507.3490	503.6150	131.00
16/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	573590	54	573590	54	0.00
16/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	573390	54	573390	54	0.00
16/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	573490	54	573490	54	0.00
16/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 06-August-15			GOVI	515.92	512.1300	515.9210	512.1300	0.00
16/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	159110	12	159110	12	0.00
16/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	159210	12	159210	12	0.00
16/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	159310	12	159310	12	0.00
16/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
16/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
16/01/2015	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
16/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2015	IGOV On 05-February-15			Index Future	224.31	224.3120	224.3130	224.3120	1,093.00
16/01/2015	IGOV On 07-May-15			Index Future	227.86	227.8630	227.8610	227.8630	82.00
16/01/2015	IGOV On 06-August-15			Index Future	231.73	231.7330	231.7300	231.7330	0.00
16/01/2015	ILBI On 05-February-15			Index Future	607.91	607.6110	607.9090	607.6110	159.00
16/01/2015	ILBI On 07-May-15			Index Future	617.75	617.4470	617.7470	617.4470	0.00
16/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
16/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.08	93.8900	6.0800	93.8900	0.00
16/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.07	93.8900	6.0700	93.8900	2,850.00
16/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.07	93.8900	6.0700	93.8900	0.00
16/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.06	93.8900	6.0600	93.8900	0.00
16/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.06	93.8700	6.0600	93.8700	5,000.00
16/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.09	93.8400	6.0900	93.8400	0.00
16/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.18	93.7400	6.1800	93.7400	0.00
16/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.30	93.6300	6.3000	93.6300	0.00
16/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.40	93.5200	6.4000	93.5200	0.00
16/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.49	93.4200	6.4900	93.4200	0.00
16/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.58	93.3300	6.5800	93.3300	0.00
16/01/2015	R023 On 05-February-15			Bond Future	7.06	106.8555	7.0592	106.8555	8,864.00
16/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	9882	9	9882	9	0.00
16/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	9936	9	9936	9	0.00
16/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	9827	9	9827	9	0.00
16/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R023 On 07-May-15			Bond Future	7.09	104.6146	7.0871	104.6146	0.00
16/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	6202	5	6202	5	0.00
16/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	6310	6	6310	6	0.00
16/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	6256	5	6256	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
16/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	57	0	57	0	0.00
16/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	55	0	55	0	0.00
16/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	59	0	59	0	0.00
16/01/2015	R023 On 06-August-15			Bond Future	7.10	106.4026	7.0958	106.4026	0.00
16/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	6674	6	6674	6	0.00
16/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	10896	10	10896	10	0.00
16/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	6725	6	6725	6	0.00
16/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	6774	6	6774	6	0.00
16/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	184	0	184	0	0.00
16/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	175	0	175	0	0.00
16/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	180	0	180	0	0.00
16/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	15	0	15	0	911.00
16/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
16/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
16/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
16/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
16/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R186 On 05-February-15			Bond Future	7.35	124.9207	7.3542	124.9207	28,238.00
16/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	11858	11	11858	11	0.00
16/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	11937	11	11937	11	0.00
16/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	13816	13	13816	13	0.00
16/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	11779	11	11779	11	0.00
16/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	9445	8	9445	8	0.00
16/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	9852	9	9852	9	0.00
16/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	5693	5	5693	5	0.00
16/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	6117	5	6117	5	0.00
16/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
16/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	3	0	3	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
16/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	2	0	2	0	6,500.00
16/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R186 On 07-May-15			Bond Future	7.39	126.8879	7.3892	126.8879	219.00
16/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	7575	7	7575	7	0.00
16/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	7650	7	7650	7	0.00
16/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	4378	4	4378	4	0.00
16/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	7500	6	7500	6	0.00
16/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	2387	0	2387	0	0.00
16/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	203	0	203	0	0.00
16/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	209	0	209	0	0.00
16/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	216	0	216	0	0.00
16/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1847	0	1847	0	50.00
16/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	786	1	786	1	300.00
16/01/2015	R186 On 06-August-15			Bond Future	7.41	123.7566	7.4087	123.7566	0.00
16/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	6101	5	6101	5	0.00
16/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	6037	5	6037	5	0.00
16/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	5974	5	5974	5	0.00
16/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	12311	11	12311	11	0.00
16/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1021	1	1021	1	0.00
16/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	983	1	983	1	0.00
16/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	135	0	135	0	2,500.00
16/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1002	1	1002	1	0.00
16/01/2015	R186 On 05-November-15			Bond Future	7.41	125.9762	7.4109	125.9762	0.00
16/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	7879	7	7879	7	0.00
16/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	8006	7	8006	7	0.00
16/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	7943	7	7943	7	0.00
16/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	12976	12	12976	12	0.00
16/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	993	1	993	1	0.00
16/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	258	0	258	0	2,600.00
16/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	977	1	977	1	0.00
16/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1008	1	1008	1	0.00
16/01/2015	R197 On 05-February-15			Bond Future	285.53	285.5473	285.5301	285.5473	898.00
16/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3470	3	3470	3	0.00
16/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3480	3	3480	3	0.00
16/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3460	3	3460	3	0.00
16/01/2015	R197 On 07-May-15			Bond Future	290.05	290.0678	290.0475	290.0678	0.00
16/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3963	4	3963	4	0.00
16/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3953	4	3953	4	0.00
16/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3943	4	3943	4	0.00
16/01/2015	R202 On 05-February-15			Bond Future	237.82	236.8046	237.8238	236.8046	50,884.00
16/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	4834	4	4834	4	0.00
16/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	4814	4	4814	4	0.00
16/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	4824	4	4824	4	0.00
16/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R202 On 07-May-15			Bond Future	241.59	240.5535	241.5862	240.5535	0.00
16/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	3086	2	3086	2	0.00
16/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	3096	2	3096	2	0.00
16/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	3076	2	3076	2	0.00
16/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R203 On 05-February-15			Bond Future	6.33	107.6093	6.3314	107.6093	14,991.00
16/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3228	3	3228	3	55.00
16/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4751	4	4751	4	0.00
16/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4774	5	4774	5	0.00
16/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4728	4	4728	4	0.00
16/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R203 On 05-February-15	8.34	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
16/01/2015	R203 On 07-May-15			Bond Future	6.33	105.1377	6.3261	105.1377	0.00
16/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2027	2	2027	2	0.00
16/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2048	2	2048	2	0.00
16/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2006	2	2006	2	0.00
16/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	16	0	16	0	0.00
16/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	15	0	15	0	0.00
16/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	17	0	17	0	0.00
16/01/2015	R203 On 06-August-15			Bond Future	6.25	106.9350	6.2521	106.9350	0.00
16/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1150	1	1150	1	0.00
16/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1165	1	1165	1	0.00
16/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1181	1	1181	1	0.00
16/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	184	0	184	0	0.00
16/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	180	0	180	0	0.00
16/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	188	0	188	0	0.00
16/01/2015	R204 On 05-February-15			Bond Future	6.58	105.4646	6.5829	105.4646	10,492.00
16/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5577	5	5577	5	0.00
16/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5545	5	5545	5	0.00
16/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5610	5	5610	5	0.00
16/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R204 On 07-May-15			Bond Future	6.60	107.1255	6.6019	107.1255	100.00
16/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2877	2	2877	2	0.00
16/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2937	3	2937	3	0.00
16/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2907	3	2907	3	0.00
16/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	37	0	37	0	0.00
16/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	36	0	36	0	0.00
16/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	34	0	34	0	0.00
16/01/2015	R204 On 06-August-15			Bond Future	6.58	104.9182	6.5818	104.9182	0.00
16/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5400	5	5400	5	0.00
16/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3526	3	3526	3	0.00
16/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3580	3	3580	3	0.00
16/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3553	3	3553	3	0.00
16/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	7	0	7	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	66	0	66	0	0.00
16/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	68	0	68	0	0.00
16/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	65	0	65	0	0.00
16/01/2015	R207 On 05-February-15			Bond Future	6.74	102.1171	6.7388	102.1171	36,436.00
16/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7064	7	7064	7	0.00
16/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7103	7	7103	7	0.00
16/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7026	7	7026	7	0.00
16/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R207 On 07-May-15			Bond Future	6.77	103.7253	6.7660	103.7253	0.00
16/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5736	5	5736	5	0.00
16/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	3808	3	3808	3	66.00
16/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	5773	5	5773	5	0.00
16/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5698	5	5698	5	0.00
16/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
16/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	3	0	3	0	0.00
16/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	39	0	39	0	0.00
16/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
16/01/2015	R207 On 06-August-15			Bond Future	6.76	101.8541	6.7632	101.8541	0.00
16/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	3790	3	3790	3	0.00
16/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3856	3	3856	3	0.00
16/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3823	3	3823	3	0.00
16/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2898	2	2898	2	70.00
16/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	148	0	148	0	0.00
16/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	144	0	144	0	0.00
16/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	141	0	141	0	0.00
16/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	283	0	283	0	0.00
16/01/2015	R207 On 05-November-15			Bond Future	6.72	103.6808	6.7209	103.6808	0.00
16/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3888	3	3888	3	0.00
16/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3949	4	3949	4	0.00
16/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3919	3	3919	3	0.00
16/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2989	3	2989	3	53.00
16/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	264	0	264	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
16/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	450	1	450	1	0.00
16/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	255	0	255	0	0.00
16/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	260	0	260	0	0.00
16/01/2015	R208 On 05-February-15			Bond Future	6.87	101.2726	6.8685	101.2726	50,443.00
16/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	7606	7	7606	7	0.00
16/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	7696	7	7696	7	0.00
16/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	7651	7	7651	7	0.00
16/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R208 On 07-May-15			Bond Future	6.89	99.4681	6.8947	99.4681	95.00
16/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5074	4	5074	4	0.00
16/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	5161	5	5161	5	0.00
16/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5118	5	5118	5	0.00
16/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	30	0	30	0	0.00
16/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	28	0	28	0	0.00
16/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	29	0	29	0	0.00
16/01/2015	R208 On 06-August-15			Bond Future	6.90	101.1685	6.8969	101.1685	0.00
16/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5042	4	5042	4	0.00
16/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5002	4	5002	4	0.00
16/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5081	5	5081	5	0.00
16/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	8498	8	8498	8	0.00
16/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	138	0	138	0	0.00
16/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	10	0	10	0	198.00
16/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	135	0	135	0	0.00
16/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	131	0	131	0	0.00
16/01/2015	R208 On 05-November-15			Bond Future	6.87	99.5800	6.8724	99.5800	0.00
16/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	6914	6	6914	6	0.00
16/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4205	4	4205	4	0.00
16/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4240	4	4240	4	0.00
16/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4170	4	4170	4	0.00
16/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	96	0	96	0	2,200.00
16/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	410	1	410	1	0.00
16/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	403	1	403	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
16/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	417	1	417	1	0.00
16/01/2015	R209 On 05-February-15			Bond Future	8.02	83.3870	8.0199	83.3870	14,609.00
16/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	9829	9	9829	9	0.00
16/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	9757	9	9757	9	0.00
16/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	7923	7	7923	7	0.00
16/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	9685	9	9685	9	0.00
16/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R209 On 07-May-15			Bond Future	8.06	81.5526	8.0587	81.5526	0.00
16/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	7852	7	7852	7	0.00
16/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	7784	7	7784	7	0.00
16/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	7716	7	7716	7	0.00
16/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	221	0	221	0	0.00
16/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	228	0	228	0	0.00
16/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	215	0	215	0	0.00
16/01/2015	R209 On 06-August-15			Bond Future	8.09	82.9469	8.0873	82.9469	0.00
16/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	13647	13	13647	13	0.00
16/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	7952	7	7952	7	0.00
16/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	8014	7	8014	7	0.00
16/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	7889	7	7889	7	0.00
16/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	656	1	656	1	0.00
16/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	89	0	89	0	2,914.00
16/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	644	1	644	1	0.00
16/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	668	1	668	1	0.00
16/01/2015	R210 On 05-February-15			Bond Future	176.48	176.8818	176.4753	176.8818	628.00
16/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1485	2	1485	2	0.00
16/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1465	2	1465	2	0.00
16/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1475	2	1475	2	0.00
16/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R210 On 07-May-15			Bond Future	177.19	177.6069	177.1923	177.6069	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
16/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	192	1	192	1	0.00
16/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	202	1	202	1	0.00
16/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	182	1	182	1	0.00
16/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 05-February-15			Bond Future	131.07	131.0808	131.0698	131.0808	1,120.00
16/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1930	2	1930	2	0.00
16/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1920	2	1920	2	0.00
16/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1940	2	1940	2	0.00
16/01/2015	R211 On 07-May-15			Bond Future	133.14	133.1561	133.1434	133.1561	0.00
16/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1857	2	1857	2	0.00
16/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1867	2	1867	2	0.00
16/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1847	2	1847	2	0.00
16/01/2015	R212 On 05-February-15			Bond Future	136.82	136.7431	136.8210	136.7431	1,621.00
16/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1169	1	1169	1	0.00
16/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1189	1	1189	1	0.00
16/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1179	1	1179	1	0.00
16/01/2015	R212 On 07-May-15			Bond Future	138.99	138.9080	138.9857	138.9080	0.00
16/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2014	2	2014	2	0.00
16/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2024	2	2024	2	0.00
16/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2004	2	2004	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
16/01/2015	R213 On 05-February-15			Bond Future	7.87	94.2191	7.8657	94.2191	16,882.00
16/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	10811	10	10811	10	0.00
16/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	10883	10	10883	10	0.00
16/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	10740	10	10740	10	0.00
16/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R213 On 07-May-15			Bond Future	7.91	92.1589	7.9050	92.1589	0.00
16/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	6937	6	6937	6	0.00
16/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	7073	6	7073	6	0.00
16/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	7005	6	7005	6	0.00
16/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	257	0	257	0	0.00
16/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	249	0	249	0	0.00
16/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	264	0	264	0	0.00
16/01/2015	R213 On 06-August-15			Bond Future	7.93	93.7340	7.9328	93.7340	0.00
16/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	5681	5	5681	5	0.00
16/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	5739	5	5739	5	0.00
16/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	5624	5	5624	5	0.00
16/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1122	1	1122	1	0.00
16/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1142	1	1142	1	0.00
16/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1102	1	1102	1	0.00
16/01/2015	R214 On 05-February-15			Bond Future	8.13	84.4146	8.1251	84.4146	13,407.00
16/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	11349	10	11349	10	0.00
16/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	11276	10	11276	10	0.00
16/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	11203	10	11203	10	0.00
16/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R214 On 07-May-15			Bond Future	8.16	82.4532	8.1632	82.4532	0.00
16/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	8523	8	8523	8	0.00
16/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	8593	8	8593	8	0.00
16/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	8452	8	8452	8	0.00
16/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	227	0	227	0	0.00
16/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	221	0	221	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
16/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	233	0	233	0	0.00
16/01/2015	R214 On 06-August-15			Bond Future	8.19	83.8625	8.1918	83.8625	0.00
16/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	6101	5	6101	5	0.00
16/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	6161	5	6161	5	0.00
16/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	6222	5	6222	5	0.00
16/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1349	2	1349	2	0.00
16/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1327	2	1327	2	0.00
16/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1305	2	1305	2	0.00
16/01/2015	R248 On 05-February-15			Bond Future	8.24	108.4959	8.2357	108.4959	34,391.00
16/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	13340	12	13340	12	0.00
16/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	13246	12	13246	12	0.00
16/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	13433	12	13433	12	0.00
16/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 07-May-15			Bond Future	8.28	105.7746	8.2761	105.7746	0.00
16/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	10456	9	10456	9	0.00
16/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	10553	9	10553	9	0.00
16/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	10358	9	10358	9	0.00
16/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 06-August-15			Bond Future	8.31	107.5825	8.3072	107.5825	0.00
16/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	4847	4	4847	4	0.00
16/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	5062	4	5062	4	0.00
16/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	4954	4	4954	4	0.00
16/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
16/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00