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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
19/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	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
19/01/2015	2025 On 05-February-15			Bond Future	117.86	117.9706	117.8563	117.9706	16.00
19/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1134	1	1134	1	0.00
19/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1154	1	1154	1	0.00
19/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1144	1	1144	1	0.00
19/01/2015	2025 On 07-May-15			Bond Future	119.72	119.8370	119.7177	119.8370	0.00
19/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1282	1	1282	1	0.00
19/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1292	1	1292	1	0.00
19/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1272	1	1272	1	0.00
19/01/2015	2030 On 05-February-15			Bond Future	7.89	101.6966	7.8853	101.6966	6,938.00
19/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	10948	11	10948	11	0.00
19/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	11096	12	11096	12	0.00
19/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	11022	12	11022	12	0.00
19/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2030 On 07-May-15			Bond Future	7.93	103.2973	7.9311	103.2973	0.00
19/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	6814	7	6814	7	0.00
19/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	6736	7	6736	7	0.00
19/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	6657	7	6657	7	0.00
19/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 05-February-15			Bond Future	8.05	105.3437	8.0511	105.3437	15.00
19/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	4156	5	4156	5	0.00
19/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	4068	5	4068	5	0.00
19/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	3980	4	3980	4	0.00
19/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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19/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 07-May-15			Bond Future	8.10	102.8469	8.0975	102.8469	0.00
19/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	3524	4	3524	4	0.00
19/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	3698	4	3698	4	0.00
19/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	3611	4	3611	4	0.00
19/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 06-August-15			Bond Future	8.13	104.6042	8.1321	104.6042	0.00
19/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	3357	4	3357	4	0.00
19/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	3271	4	3271	4	0.00
19/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	3184	4	3184	4	0.00
19/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 05-February-15			Bond Future	8.17	104.1433	8.1703	104.1433	34,464.00
19/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	12498	13	12498	13	0.00
19/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	12583	13	12583	13	0.00
19/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	12413	13	12413	13	0.00
19/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 07-May-15			Bond Future	8.22	105.7824	8.2167	105.7824	500.00
19/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	7493	8	7493	8	0.00
19/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	7676	8	7676	8	0.00
19/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	7584	8	7584	8	0.00
19/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 06-August-15			Bond Future	8.25	103.3293	8.2534	103.3293	0.00
19/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	4865	5	4865	5	0.00
19/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	4770	5	4770	5	0.00
19/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	4959	6	4959	6	0.00
19/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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19/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2038 On 05-February-15			Bond Future	125.64	125.6440	125.6362	125.6440	3,741.00
19/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2626	3	2626	3	0.00
19/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2636	3	2636	3	0.00
19/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2646	3	2646	3	0.00
19/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2038 On 07-May-15			Bond Future	127.62	127.6320	127.6208	127.6320	0.00
19/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	631	1	631	1	0.00
19/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	611	1	611	1	0.00
19/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	621	1	621	1	0.00
19/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 05-February-15			Bond Future	8.30	105.7107	8.2951	105.7107	6,042.00
19/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	7624	8	7624	8	0.00
19/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	7524	8	7524	8	0.00
19/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	7424	8	7424	8	0.00
19/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 07-May-15			Bond Future	8.34	107.3744	8.3411	107.3744	0.00
19/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	6891	7	6891	7	0.00
19/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	7091	8	7091	8	0.00
19/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	6991	8	6991	8	0.00
19/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 06-August-15			Bond Future	8.38	104.8232	8.3780	104.8232	0.00
19/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	3907	4	3907	4	0.00
19/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	4116	5	4116	5	0.00
19/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	4012	5	4012	5	0.00

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19/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2046 On 05-February-15			Bond Future	127.47	127.4770	127.4694	127.4770	5,889.00
19/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3479	3	3479	3	0.00
19/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3459	3	3459	3	0.00
19/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3469	3	3469	3	0.00
19/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2046 On 07-May-15			Bond Future	128.11	128.1250	128.1139	128.1250	0.00
19/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1104	1	1104	1	0.00
19/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1114	1	1114	1	0.00
19/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1124	1	1124	1	0.00
19/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2050 On 05-February-15			Bond Future	135.47	135.4825	135.4745	135.4825	2,753.00
19/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	5485	5	5485	5	0.00
19/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	5465	5	5465	5	0.00
19/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	5475	5	5475	5	0.00
19/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2050 On 07-May-15			Bond Future	137.61	137.6262	137.6145	137.6262	0.00
19/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	2604	3	2604	3	0.00
19/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	2624	3	2624	3	0.00
19/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	2614	3	2614	3	0.00
19/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	AL12 On 05-February-15			Index Future	561.36	564.1770	561.3640	564.1770	0.00
19/01/2015	AL12 On 07-May-15			Index Future	570.18	573.0570	570.1790	573.0570	0.00
19/01/2015	AL37 On 05-February-15			Index Future	458.23	459.5370	458.2290	459.5370	116.00
19/01/2015	AL37 On 07-May-15			Index Future	465.42	466.7700	465.4240	466.7700	0.00
19/01/2015	AL7T On 05-February-15			Index Future	550.70	553.1160	550.6980	553.1160	3.00
19/01/2015	AL7T On 07-May-15			Index Future	559.35	561.8220	559.3450	561.8220	0.00
19/01/2015	ALBI On 05-February-15			Index Future	500.71	502.6600	500.7110	502.6600	770.00
19/01/2015	ALBI On 07-May-15			Index Future	508.57	510.5720	508.5730	510.5720	0.00
19/01/2015	ALBI On 06-August-15			Index Future	517.15	519.1990	517.1540	519.1990	0.00
19/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2015	EL28 On 05-February-15			Bond Future	123.43	123.4370	123.4308	123.4370	0.00
19/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2559	3	2559	3	0.00
19/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2579	3	2579	3	0.00
19/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2569	3	2569	3	0.00
19/01/2015	EL28 On 07-May-15			Bond Future	123.87	123.8804	123.8707	123.8804	0.00
19/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1129	1	1129	1	0.00
19/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1139	1	1139	1	0.00
19/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1119	1	1119	1	0.00
19/01/2015	ES33 On 05-February-15			Bond Future	8.98	90.2626	8.9764	90.2626	6,576.00
19/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	7764	8	7764	8	0.00
19/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	7694	8	7694	8	0.00
19/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	7624	8	7624	8	0.00
19/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 07-May-15			Bond Future	9.05	87.8959	9.0462	87.8959	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
19/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	5261	6	5261	6	0.00
19/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	5406	6	5406	6	0.00
19/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	5334	6	5334	6	0.00
19/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 06-August-15			Bond Future	9.10	89.3975	9.1049	89.3975	0.00
19/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3759	4	3759	4	0.00
19/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3832	4	3832	4	0.00
19/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3685	4	3685	4	0.00
19/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
19/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
19/01/2015	GOVI On 05-February-15			GOVI	497.64	499.4870	497.6430	499.4870	441.00
19/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	376530	39	376530	39	0.00
19/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	376330	39	376330	39	0.00
19/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	376430	39	376430	39	0.00
19/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 07-May-15			GOVI	505.46	507.3490	505.4580	507.3490	131.00
19/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	554680	57	554680	57	0.00
19/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	554480	57	554480	57	0.00
19/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	554580	57	554580	57	0.00
19/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 06-August-15			GOVI	513.99	515.9210	513.9860	515.9210	0.00
19/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	139760	16	139760	16	0.00
19/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	139860	16	139860	16	0.00
19/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	139960	16	139960	16	0.00
19/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
19/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
19/01/2015	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
19/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2015	IGOV On 05-February-15			Index Future	224.10	224.3130	224.1000	224.3130	1,093.00
19/01/2015	IGOV On 07-May-15			Index Future	227.64	227.8610	227.6370	227.8610	82.00
19/01/2015	IGOV On 06-August-15			Index Future	231.50	231.7300	231.4960	231.7300	0.00
19/01/2015	ILBI On 05-February-15			Index Future	607.11	607.9090	607.1090	607.9090	159.00
19/01/2015	ILBI On 07-May-15			Index Future	616.93	617.7470	616.9270	617.7470	0.00
19/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
19/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
19/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	2,850.00
19/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	0.00
19/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.06	93.9400	6.0600	93.9400	0.00
19/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.06	93.9400	6.0600	93.9400	5,000.00
19/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
19/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
19/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	0.00
19/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.43	93.6000	6.4300	93.6000	0.00
19/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.52	93.5100	6.5200	93.5100	0.00
19/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.63	93.4200	6.6300	93.4200	0.00
19/01/2015	R023 On 05-February-15			Bond Future	7.12	107.6710	7.1243	107.6710	8,864.00
19/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	9477	10	9477	10	0.00
19/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	9532	10	9532	10	0.00
19/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	9422	10	9422	10	0.00
19/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R023 On 07-May-15			Bond Future	7.16	105.4420	7.1555	105.4420	0.00
19/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	5802	6	5802	6	0.00
19/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	5909	6	5909	6	0.00
19/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	5856	6	5856	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	70	0	70	0	0.00
19/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	67	0	67	0	0.00
19/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	73	0	73	0	0.00
19/01/2015	R023 On 06-August-15			Bond Future	7.17	107.2429	7.1674	107.2429	0.00
19/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	6284	7	6284	7	0.00
19/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	10477	11	10477	11	0.00
19/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	6333	7	6333	7	0.00
19/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	6382	7	6382	7	0.00
19/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	216	0	216	0	0.00
19/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	205	0	205	0	0.00
19/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	211	0	211	0	0.00
19/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	18	0	18	0	911.00
19/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
19/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
19/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
19/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
19/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R186 On 05-February-15			Bond Future	7.42	126.0637	7.4193	126.0637	28,238.00
19/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	11269	12	11269	12	0.00
19/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	11348	12	11348	12	0.00
19/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	13227	14	13227	14	0.00
19/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	11189	12	11189	12	0.00
19/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	8855	9	8855	9	0.00
19/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	9263	10	9263	10	0.00
19/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	5104	6	5104	6	0.00
19/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	5527	6	5527	6	0.00
19/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
19/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	4	0	4	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
19/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	2	0	2	0	6,500.00
19/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R186 On 07-May-15			Bond Future	7.46	128.0478	7.4570	128.0478	219.00
19/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	7014	8	7014	8	0.00
19/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	7088	8	7088	8	0.00
19/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	3908	4	3908	4	0.00
19/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	6940	7	6940	7	0.00
19/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	2042	2	2042	2	0.00
19/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	243	0	243	0	0.00
19/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	251	0	251	0	0.00
19/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	2103	2	2103	2	50.00
19/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	259	0	259	0	0.00
19/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	919	1	919	1	300.00
19/01/2015	R186 On 06-August-15			Bond Future	7.48	124.9350	7.4791	124.9350	0.00
19/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	5616	6	5616	6	0.00
19/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	5555	6	5555	6	0.00
19/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	5494	6	5494	6	0.00
19/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	11719	12	11719	12	0.00
19/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1156	1	1156	1	0.00
19/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1113	1	1113	1	0.00
19/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	158	0	158	0	2,500.00
19/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1134	1	1134	1	0.00
19/01/2015	R186 On 05-November-15			Bond Future	7.48	127.1714	7.4841	127.1714	0.00
19/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	7369	8	7369	8	0.00
19/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	7494	8	7494	8	0.00
19/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	7432	8	7432	8	0.00
19/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	12384	13	12384	13	0.00
19/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1110	1	1110	1	0.00
19/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	295	0	295	0	2,600.00
19/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1092	1	1092	1	0.00
19/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1127	1	1127	1	0.00
19/01/2015	R197 On 05-February-15			Bond Future	285.51	285.5301	285.5126	285.5301	898.00
19/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	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
19/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3487	3	3487	3	0.00
19/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3497	3	3497	3	0.00
19/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3477	3	3477	3	0.00
19/01/2015	R197 On 07-May-15			Bond Future	290.02	290.0475	290.0219	290.0475	0.00
19/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3988	4	3988	4	0.00
19/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3978	4	3978	4	0.00
19/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3968	4	3968	4	0.00
19/01/2015	R202 On 05-February-15			Bond Future	236.60	237.8238	236.6033	237.8238	50,902.00
19/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3613	5	3613	5	0.00
19/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3593	5	3593	5	0.00
19/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3603	5	3603	5	0.00
19/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R202 On 07-May-15			Bond Future	240.34	241.5862	240.3406	241.5862	0.00
19/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1841	3	1841	3	0.00
19/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1851	3	1851	3	0.00
19/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1831	3	1831	3	0.00
19/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R203 On 05-February-15			Bond Future	6.41	107.8829	6.4078	107.8829	14,991.00
19/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3043	3	3043	3	55.00
19/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4566	5	4566	5	0.00
19/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4589	5	4589	5	0.00
19/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4543	5	4543	5	0.00
19/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
19/01/2015	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
19/01/2015	R203 On 07-May-15			Bond Future	6.41	105.4147	6.4128	105.4147	0.00
19/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1843	2	1843	2	0.00
19/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1863	2	1863	2	0.00
19/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1822	2	1822	2	0.00
19/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	23	0	23	0	0.00
19/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	22	0	22	0	0.00
19/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	24	0	24	0	0.00
19/01/2015	R203 On 06-August-15			Bond Future	6.35	107.2155	6.3509	107.2155	0.00
19/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1001	1	1001	1	0.00
19/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1016	1	1016	1	0.00
19/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1031	1	1031	1	0.00
19/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	231	0	231	0	0.00
19/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	226	0	226	0	0.00
19/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	236	0	236	0	0.00
19/01/2015	R204 On 05-February-15			Bond Future	6.66	105.8697	6.6587	105.8697	10,492.00
19/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5315	6	5315	6	0.00
19/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5283	6	5283	6	0.00
19/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5348	6	5348	6	0.00
19/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R204 On 07-May-15			Bond Future	6.68	107.5360	6.6847	107.5360	100.00
19/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2621	3	2621	3	0.00
19/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2680	3	2680	3	0.00
19/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2651	3	2651	3	0.00
19/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	50	0	50	0	0.00
19/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	48	0	48	0	0.00
19/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	46	0	46	0	0.00
19/01/2015	R204 On 06-August-15			Bond Future	6.67	105.3346	6.6722	105.3346	0.00
19/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5127	5	5127	5	0.00
19/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3268	4	3268	4	0.00
19/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3322	4	3322	4	0.00
19/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3295	4	3295	4	0.00
19/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	9	0	9	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
19/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	84	0	84	0	0.00
19/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	86	0	86	0	0.00
19/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	81	0	81	0	0.00
19/01/2015	R207 On 05-February-15			Bond Future	6.81	102.6270	6.8093	102.6270	36,436.00
19/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	6770	7	6770	7	0.00
19/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	6808	7	6808	7	0.00
19/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	6731	7	6731	7	0.00
19/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R207 On 07-May-15			Bond Future	6.84	104.2424	6.8417	104.2424	0.00
19/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5435	6	5435	6	0.00
19/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	3518	4	3518	4	66.00
19/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	5472	6	5472	6	0.00
19/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5397	6	5397	6	0.00
19/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	5	0	5	0	0.00
19/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
19/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	51	0	51	0	0.00
19/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	5	0	5	0	0.00
19/01/2015	R207 On 06-August-15			Bond Future	6.84	102.3788	6.8443	102.3788	0.00
19/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	3512	4	3512	4	0.00
19/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3576	4	3576	4	0.00
19/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3544	4	3544	4	0.00
19/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2642	3	2642	3	70.00
19/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	178	0	178	0	0.00
19/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	174	0	174	0	0.00
19/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	170	0	170	0	0.00
19/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	336	0	336	0	0.00
19/01/2015	R207 On 05-November-15			Bond Future	6.81	104.2115	6.8082	104.2115	0.00
19/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3616	4	3616	4	0.00
19/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3675	4	3675	4	0.00
19/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3646	4	3646	4	0.00
19/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2742	3	2742	3	53.00
19/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	309	0	309	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
19/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	520	0	520	0	0.00
19/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	298	0	298	0	0.00
19/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	303	0	303	0	0.00
19/01/2015	R208 On 05-February-15			Bond Future	6.94	101.8701	6.9388	101.8701	50,443.00
19/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	7261	8	7261	8	0.00
19/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	7350	8	7350	8	0.00
19/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	7305	8	7305	8	0.00
19/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R208 On 07-May-15			Bond Future	6.97	100.0741	6.9693	100.0741	95.00
19/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	4729	5	4729	5	0.00
19/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	4816	5	4816	5	0.00
19/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	4772	5	4772	5	0.00
19/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	39	0	39	0	0.00
19/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	36	0	36	0	0.00
19/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	38	0	38	0	0.00
19/01/2015	R208 On 06-August-15			Bond Future	6.98	101.7838	6.9759	101.7838	0.00
19/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	4708	5	4708	5	0.00
19/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	4668	5	4668	5	0.00
19/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	4747	5	4747	5	0.00
19/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	8139	8	8139	8	0.00
19/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	166	0	166	0	0.00
19/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	12	0	12	0	198.00
19/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	162	0	162	0	0.00
19/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	158	0	158	0	0.00
19/01/2015	R208 On 05-November-15			Bond Future	6.96	100.2029	6.9562	100.2029	0.00
19/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	6562	7	6562	7	0.00
19/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3898	4	3898	4	0.00
19/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3932	4	3932	4	0.00
19/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3864	4	3864	4	0.00
19/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	114	0	114	0	2,200.00
19/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	473	0	473	0	0.00
19/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	465	0	465	0	0.00

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19/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	481	0	481	0	0.00
19/01/2015	R209 On 05-February-15			Bond Future	8.07	84.3914	8.0747	84.3914	14,609.00
19/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	9352	10	9352	10	0.00
19/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	9281	10	9281	10	0.00
19/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	7447	8	7447	8	0.00
19/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	9209	10	9209	10	0.00
19/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R209 On 07-May-15			Bond Future	8.12	82.5722	8.1152	82.5722	0.00
19/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	7395	8	7395	8	0.00
19/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	7328	8	7328	8	0.00
19/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	7260	8	7260	8	0.00
19/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	251	0	251	0	0.00
19/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	258	0	258	0	0.00
19/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	243	0	243	0	0.00
19/01/2015	R209 On 06-August-15			Bond Future	8.15	83.9829	8.1454	83.9829	0.00
19/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	13162	14	13162	14	0.00
19/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	7521	8	7521	8	0.00
19/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	7583	8	7583	8	0.00
19/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	7460	8	7460	8	0.00
19/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	722	1	722	1	0.00
19/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	100	0	100	0	2,914.00
19/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	708	1	708	1	0.00
19/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	735	1	735	1	0.00
19/01/2015	R210 On 05-February-15			Bond Future	176.46	176.4753	176.4641	176.4753	628.00
19/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1474	1	1474	1	0.00
19/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1454	1	1454	1	0.00
19/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1464	1	1464	1	0.00
19/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R210 On 07-May-15			Bond Future	177.18	177.1923	177.1763	177.1923	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
19/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	176	0	176	0	0.00
19/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	186	0	186	0	0.00
19/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	166	0	166	0	0.00
19/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 05-February-15			Bond Future	130.88	131.0698	130.8787	131.0698	1,120.00
19/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2121	2	2121	2	0.00
19/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2111	2	2111	2	0.00
19/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2131	2	2131	2	0.00
19/01/2015	R211 On 07-May-15			Bond Future	132.95	133.1434	132.9459	133.1434	0.00
19/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2054	2	2054	2	0.00
19/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2064	2	2064	2	0.00
19/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2044	2	2044	2	0.00
19/01/2015	R212 On 05-February-15			Bond Future	136.81	136.8210	136.8123	136.8210	1,621.00
19/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1178	1	1178	1	0.00
19/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1198	1	1198	1	0.00
19/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1188	1	1188	1	0.00
19/01/2015	R212 On 07-May-15			Bond Future	138.97	138.9857	138.9731	138.9857	0.00
19/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2027	2	2027	2	0.00
19/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2037	2	2037	2	0.00
19/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2017	2	2017	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
19/01/2015	R213 On 05-February-15			Bond Future	7.92	95.3302	7.9205	95.3302	16,882.00
19/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	10346	11	10346	11	0.00
19/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	10417	11	10417	11	0.00
19/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	10274	11	10274	11	0.00
19/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R213 On 07-May-15			Bond Future	7.96	93.2867	7.9617	93.2867	0.00
19/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	6497	7	6497	7	0.00
19/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	6632	7	6632	7	0.00
19/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	6565	7	6565	7	0.00
19/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	292	0	292	0	0.00
19/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	284	0	284	0	0.00
19/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	301	0	301	0	0.00
19/01/2015	R213 On 06-August-15			Bond Future	7.99	94.8800	7.9913	94.8800	0.00
19/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	5304	6	5304	6	0.00
19/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	5360	6	5360	6	0.00
19/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	5248	6	5248	6	0.00
19/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1230	1	1230	1	0.00
19/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1251	1	1251	1	0.00
19/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1208	1	1208	1	0.00
19/01/2015	R214 On 05-February-15			Bond Future	8.17	85.4315	8.1749	85.4315	13,407.00
19/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	10891	11	10891	11	0.00
19/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	10818	11	10818	11	0.00
19/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	10746	11	10746	11	0.00
19/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R214 On 07-May-15			Bond Future	8.21	83.4854	8.2144	83.4854	0.00
19/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	8081	9	8081	9	0.00
19/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	8151	9	8151	9	0.00
19/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	8011	8	8011	8	0.00
19/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	252	0	252	0	0.00
19/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	245	0	245	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
19/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	259	0	259	0	0.00
19/01/2015	R214 On 06-August-15			Bond Future	8.24	84.9113	8.2444	84.9113	0.00
19/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	5733	6	5733	6	0.00
19/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5791	6	5791	6	0.00
19/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5850	6	5850	6	0.00
19/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1457	1	1457	1	0.00
19/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1433	1	1433	1	0.00
19/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1409	1	1409	1	0.00
19/01/2015	R248 On 05-February-15			Bond Future	8.28	109.7432	8.2804	109.7432	34,391.00
19/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	12811	13	12811	13	0.00
19/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	12718	13	12718	13	0.00
19/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	12905	13	12905	13	0.00
19/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 07-May-15			Bond Future	8.32	107.0406	8.3222	107.0406	0.00
19/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	9916	10	9916	10	0.00
19/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	10013	11	10013	11	0.00
19/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	9818	10	9818	10	0.00
19/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 06-August-15			Bond Future	8.35	108.8689	8.3546	108.8689	0.00
19/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	4296	5	4296	5	0.00
19/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	4511	5	4511	5	0.00
19/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	4404	5	4404	5	0.00
19/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00