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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
23/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	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
23/01/2015	2025 On 05-February-15			Bond Future	117.71	117.7139	117.7068	117.7139	16.00
23/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1283	1	1283	1	0.00
23/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1303	1	1303	1	0.00
23/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1293	1	1293	1	0.00
23/01/2015	2025 On 07-May-15			Bond Future	119.56	119.5697	119.5607	119.5697	0.00
23/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1439	1	1439	1	0.00
23/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1449	1	1449	1	0.00
23/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1429	1	1429	1	0.00
23/01/2015	2030 On 05-February-15			Bond Future	7.62	102.6147	7.6211	102.6147	6,938.00
23/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	13300	12	13300	12	0.00
23/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	13448	12	13448	12	0.00
23/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	13374	12	13374	12	0.00
23/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2030 On 07-May-15			Bond Future	7.66	104.2238	7.6594	104.2238	0.00
23/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	9199	8	9199	8	0.00
23/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	9120	8	9120	8	0.00
23/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	9042	8	9042	8	0.00
23/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 05-February-15			Bond Future	7.81	106.1829	7.8066	106.1829	15.00
23/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	6475	6	6475	6	0.00
23/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	6387	5	6387	5	0.00
23/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	6299	5	6299	5	0.00
23/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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23/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 07-May-15			Bond Future	7.85	103.6933	7.8464	103.6933	0.00
23/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	5875	5	5875	5	0.00
23/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	6050	5	6050	5	0.00
23/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	5962	5	5962	5	0.00
23/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 06-August-15			Bond Future	7.87	105.4593	7.8742	105.4593	0.00
23/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	5744	5	5744	5	0.00
23/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	5657	5	5657	5	0.00
23/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	5570	5	5570	5	0.00
23/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 05-February-15			Bond Future	7.93	105.0230	7.9263	105.0230	36,014.00
23/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	15084	14	15084	14	0.00
23/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	15169	14	15169	14	0.00
23/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	14999	14	14999	14	0.00
23/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 07-May-15			Bond Future	7.97	106.6700	7.9665	106.6700	500.00
23/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	10115	9	10115	9	0.00
23/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	10298	9	10298	9	0.00
23/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	10207	9	10207	9	0.00
23/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 06-August-15			Bond Future	8.00	104.2261	7.9968	104.2261	0.00
23/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	7527	6	7527	6	0.00
23/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	7432	6	7432	6	0.00
23/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	7621	6	7621	6	0.00
23/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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23/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 05-February-15			Bond Future	124.12	123.8996	124.1174	123.8996	3,741.00
23/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	1107	1	1107	1	0.00
23/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	1117	1	1117	1	0.00
23/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	1127	1	1127	1	0.00
23/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 07-May-15			Bond Future	126.07	125.8530	126.0724	125.8530	0.00
23/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	928	1	928	1	0.00
23/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	938	1	938	1	0.00
23/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	918	1	918	1	0.00
23/01/2015	2044 On 05-February-15			Bond Future	8.06	106.6726	8.0612	106.6726	6,042.00
23/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	10340	9	10340	9	0.00
23/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	10240	9	10240	9	0.00
23/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	10140	9	10140	9	0.00
23/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 07-May-15			Bond Future	8.10	108.3454	8.1015	108.3454	0.00
23/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	9646	8	9646	8	0.00
23/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	9846	9	9846	9	0.00
23/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	9746	8	9746	8	0.00
23/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 06-August-15			Bond Future	8.13	105.8048	8.1325	105.8048	0.00
23/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	6703	5	6703	5	0.00
23/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	6912	6	6912	6	0.00
23/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	6808	6	6808	6	0.00

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23/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2046 On 05-February-15			Bond Future	126.58	126.5847	126.5774	126.5847	5,889.00
23/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2587	3	2587	3	0.00
23/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2567	3	2567	3	0.00
23/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2577	3	2577	3	0.00
23/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2046 On 07-May-15			Bond Future	127.20	127.2113	127.2023	127.2113	0.00
23/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	192	0	192	0	0.00
23/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	202	0	202	0	0.00
23/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	212	0	212	0	0.00
23/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2050 On 05-February-15			Bond Future	134.10	134.4374	134.0992	134.4374	2,753.00
23/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4109	4	4109	4	0.00
23/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4089	4	4089	4	0.00
23/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4099	4	4099	4	0.00
23/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2050 On 07-May-15			Bond Future	136.21	136.5565	136.2110	136.5565	0.00
23/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1201	2	1201	2	0.00
23/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1221	2	1221	2	0.00
23/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1211	2	1211	2	0.00
23/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	AL12 On 05-February-15			Index Future	574.76	568.8590	574.7610	568.8590	0.00
23/01/2015	AL12 On 07-May-15			Index Future	583.77	577.7800	583.7670	577.7800	0.00
23/01/2015	AL37 On 05-February-15			Index Future	462.72	460.8910	462.7150	460.8910	116.00
23/01/2015	AL37 On 07-May-15			Index Future	469.97	468.1180	469.9650	468.1180	0.00
23/01/2015	AL7T On 05-February-15			Index Future	560.11	556.2120	560.1100	556.2120	3.00
23/01/2015	AL7T On 07-May-15			Index Future	568.89	564.9350	568.8870	564.9350	0.00
23/01/2015	ALBI On 05-February-15			Index Future	508.87	505.4030	508.8740	505.4030	770.00
23/01/2015	ALBI On 07-May-15			Index Future	516.85	513.3290	516.8470	513.3290	0.00
23/01/2015	ALBI On 06-August-15			Index Future	525.55	521.9740	525.5500	521.9740	0.00
23/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2015	EL28 On 05-February-15			Bond Future	123.12	123.1243	123.1182	123.1243	0.00
23/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2872	3	2872	3	0.00
23/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2892	3	2892	3	0.00
23/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2882	3	2882	3	0.00
23/01/2015	EL28 On 07-May-15			Bond Future	123.55	123.5558	123.5480	123.5558	0.00
23/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1452	1	1452	1	0.00
23/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1462	1	1462	1	0.00
23/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1442	1	1442	1	0.00
23/01/2015	ES33 On 05-February-15			Bond Future	8.75	90.8781	8.7502	90.8781	6,576.00
23/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	9616	9	9616	9	0.00
23/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	9546	9	9546	9	0.00
23/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	9476	9	9476	9	0.00
23/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 07-May-15			Bond Future	8.81	88.5159	8.8138	88.5159	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
23/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	7139	6	7139	6	0.00
23/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	7283	6	7283	6	0.00
23/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	7211	6	7211	6	0.00
23/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 06-August-15			Bond Future	8.87	90.0231	8.8662	90.0231	0.00
23/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	5664	5	5664	5	0.00
23/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	5737	5	5737	5	0.00
23/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	5591	5	5591	5	0.00
23/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
23/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
23/01/2015	GOVI On 05-February-15			GOVI	505.07	501.9510	505.0740	501.9510	441.00
23/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	450840	42	450840	42	0.00
23/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	450640	42	450640	42	0.00
23/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	450740	42	450740	42	0.00
23/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 07-May-15			GOVI	512.99	509.8230	512.9880	509.8230	131.00
23/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	629980	60	629980	60	0.00
23/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	629780	60	629780	60	0.00
23/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	629880	60	629880	60	0.00
23/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 06-August-15			GOVI	521.63	518.4090	521.6250	518.4090	0.00
23/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	216150	18	216150	18	0.00
23/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	216250	18	216250	18	0.00
23/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	216350	18	216350	18	0.00
23/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
23/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
23/01/2015	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
23/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2015	IGOV On 05-February-15			Index Future	223.39	223.3650	223.3900	223.3650	1,093.00
23/01/2015	IGOV On 07-May-15			Index Future	226.91	226.8870	226.9090	226.8870	82.00
23/01/2015	IGOV On 06-August-15			Index Future	230.75	230.7260	230.7470	230.7260	0.00
23/01/2015	ILBI On 05-February-15			Index Future	605.07	605.0080	605.0670	605.0080	159.00
23/01/2015	ILBI On 07-May-15			Index Future	614.84	614.7840	614.8420	614.7840	0.00
23/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.03	93.9300	6.0300	93.9300	0.00
23/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	5.99	93.9700	5.9900	93.9700	2,850.00
23/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.94	94.0100	5.9400	94.0100	0.00
23/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.88	94.0500	5.8800	94.0500	0.00
23/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.85	94.0600	5.8500	94.0600	5,000.00
23/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.85	94.0100	5.8500	94.0100	0.00
23/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.84	94.0500	5.8400	94.0500	0.00
23/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	5.92	93.9200	5.9200	93.9200	0.00
23/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.05	93.7700	6.0500	93.7700	0.00
23/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.19	93.6400	6.1900	93.6400	0.00
23/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.30	93.5200	6.3000	93.5200	0.00
23/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.40	93.4100	6.4000	93.4100	0.00
23/01/2015	R023 On 05-February-15			Bond Future	6.88	108.0961	6.8799	108.0961	8,859.00
23/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	11004	10	11004	10	0.00
23/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	11059	10	11059	10	0.00
23/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	10949	10	10949	10	0.00
23/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R023 On 07-May-15			Bond Future	6.90	105.8676	6.9015	105.8676	1,410.00
23/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	7294	7	7294	7	0.00
23/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	7405	7	7405	7	0.00
23/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	7349	7	7349	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	17	0	17	0	0.00
23/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	17	0	17	0	0.00
23/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	18	0	18	0	0.00
23/01/2015	R023 On 06-August-15			Bond Future	6.90	107.6699	6.9031	107.6699	0.00
23/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	7724	7	7724	7	0.00
23/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	12032	11	12032	11	0.00
23/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	7776	7	7776	7	0.00
23/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	7828	7	7828	7	0.00
23/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	88	0	88	0	0.00
23/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	84	0	84	0	0.00
23/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	86	0	86	0	0.00
23/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	5	0	5	0	911.00
23/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
23/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
23/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
23/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
23/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R186 On 05-February-15			Bond Future	7.17	126.8694	7.1651	126.8694	27,118.00
23/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	13595	13	13595	13	0.00
23/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	13674	13	13674	13	0.00
23/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	15553	15	15553	15	0.00
23/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	13515	13	13515	13	0.00
23/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	11181	10	11181	10	0.00
23/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	11589	11	11589	11	0.00
23/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	7426	6	7426	6	0.00
23/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	7851	7	7851	7	0.00
23/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
23/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	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
23/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
23/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R186 On 07-May-15			Bond Future	7.19	128.8589	7.1944	128.8589	1,219.00
23/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	9205	8	9205	8	0.00
23/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	9284	8	9284	8	0.00
23/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	5744	5	5744	5	0.00
23/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	9126	8	9126	8	0.00
23/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	3384	3	3384	3	0.00
23/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	81	0	81	0	0.00
23/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	84	0	84	0	0.00
23/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	88	0	88	0	0.00
23/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1088	1	1088	1	50.00
23/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	398	1	398	1	300.00
23/01/2015	R186 On 06-August-15			Bond Future	7.21	125.7530	7.2078	125.7530	0.00
23/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	7493	7	7493	7	0.00
23/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	7424	7	7424	7	0.00
23/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	7354	7	7354	7	0.00
23/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	14013	13	14013	13	0.00
23/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	625	1	625	1	0.00
23/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	598	1	598	1	0.00
23/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	60	0	60	0	2,500.00
23/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	611	1	611	1	0.00
23/01/2015	R186 On 05-November-15			Bond Future	7.20	127.9952	7.2043	127.9952	0.00
23/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	9330	9	9330	9	0.00
23/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	9467	9	9467	9	0.00
23/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	9398	9	9398	9	0.00
23/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	14652	14	14652	14	0.00
23/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	651	1	651	1	0.00
23/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	138	0	138	0	2,600.00
23/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	640	1	640	1	0.00
23/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	663	1	663	1	0.00
23/01/2015	R197 On 05-February-15			Bond Future	285.10	285.0117	285.0985	285.0117	898.00
23/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	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
23/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3901	4	3901	4	0.00
23/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3911	4	3911	4	0.00
23/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3891	4	3891	4	0.00
23/01/2015	R197 On 07-May-15			Bond Future	289.59	289.5049	289.5889	289.5049	0.00
23/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4421	5	4421	5	0.00
23/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4411	4	4411	4	0.00
23/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4401	4	4401	4	0.00
23/01/2015	R202 On 05-February-15			Bond Future	236.35	236.3595	236.3452	236.3595	50,902.00
23/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3355	3	3355	3	0.00
23/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3335	3	3335	3	0.00
23/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3345	3	3345	3	0.00
23/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R202 On 07-May-15			Bond Future	240.07	240.0858	240.0677	240.0858	0.00
23/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1568	2	1568	2	0.00
23/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1578	2	1578	2	0.00
23/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1558	2	1558	2	0.00
23/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R203 On 05-February-15			Bond Future	6.18	108.0477	6.1769	108.0477	14,991.00
23/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3604	3	3604	3	55.00
23/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	5127	5	5127	5	0.00
23/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	5149	5	5149	5	0.00
23/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	5104	5	5104	5	0.00
23/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
23/01/2015	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
23/01/2015	R203 On 07-May-15			Bond Future	6.16	105.5760	6.1569	105.5760	2,000.00
23/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2389	2	2389	2	0.00
23/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2410	2	2410	2	0.00
23/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2368	2	2368	2	0.00
23/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	5	0	5	0	0.00
23/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	4	0	4	0	0.00
23/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	5	0	5	0	0.00
23/01/2015	R203 On 06-August-15			Bond Future	6.06	107.3736	6.0640	107.3736	0.00
23/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1444	1	1444	1	0.00
23/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1461	1	1461	1	0.00
23/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1478	1	1478	1	0.00
23/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	107	0	107	0	0.00
23/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	104	0	104	0	0.00
23/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	109	0	109	0	0.00
23/01/2015	R204 On 05-February-15			Bond Future	6.40	106.1581	6.4033	106.1581	10,492.00
23/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	6201	6	6201	6	0.00
23/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	6168	6	6168	6	0.00
23/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	6233	6	6233	6	0.00
23/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R204 On 07-May-15			Bond Future	6.41	107.8228	6.4102	107.8228	3,760.00
23/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3477	3	3477	3	0.00
23/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3538	3	3538	3	0.00
23/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3508	3	3508	3	0.00
23/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	10	0	10	0	0.00
23/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	10	0	10	0	0.00
23/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	10	0	10	0	0.00
23/01/2015	R204 On 06-August-15			Bond Future	6.38	105.6204	6.3758	105.6204	0.00
23/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	6025	6	6025	6	0.00
23/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	4116	4	4116	4	0.00
23/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	4173	4	4173	4	0.00
23/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	4145	4	4145	4	0.00
23/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	2	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
23/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	28	0	28	0	0.00
23/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	29	0	29	0	0.00
23/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	27	0	27	0	0.00
23/01/2015	R207 On 05-February-15			Bond Future	6.57	102.8921	6.5744	102.8921	35,234.00
23/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7756	7	7756	7	0.00
23/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7794	7	7794	7	0.00
23/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7717	7	7717	7	0.00
23/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R207 On 07-May-15			Bond Future	6.59	104.5056	6.5929	104.5056	800.00
23/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	6428	6	6428	6	0.00
23/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4479	4	4479	4	66.00
23/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6465	6	6465	6	0.00
23/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	6391	6	6391	6	0.00
23/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
23/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
23/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	14	0	14	0	0.00
23/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
23/01/2015	R207 On 06-August-15			Bond Future	6.58	102.6409	6.5800	102.6409	0.00
23/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4423	4	4423	4	0.00
23/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4491	4	4491	4	0.00
23/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4457	4	4457	4	0.00
23/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3480	3	3480	3	70.00
23/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	79	0	79	0	0.00
23/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	77	0	77	0	0.00
23/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	75	0	75	0	0.00
23/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	164	0	164	0	0.00
23/01/2015	R207 On 05-November-15			Bond Future	6.53	104.4709	6.5280	104.4709	0.00
23/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4492	4	4492	4	0.00
23/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4554	4	4554	4	0.00
23/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4523	4	4523	4	0.00
23/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3538	3	3538	3	53.00
23/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	164	0	164	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
23/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	296	0	296	0	0.00
23/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	157	0	157	0	0.00
23/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	161	0	161	0	0.00
23/01/2015	R208 On 05-February-15			Bond Future	6.70	102.2305	6.6993	102.2305	51,193.00
23/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	8443	8	8443	8	0.00
23/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8532	8	8532	8	0.00
23/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8488	8	8488	8	0.00
23/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R208 On 07-May-15			Bond Future	6.72	100.4342	6.7183	100.4342	1,295.00
23/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5897	5	5897	5	0.00
23/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	5985	6	5985	6	0.00
23/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5941	5	5941	5	0.00
23/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	10	0	10	0	0.00
23/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	9	0	9	0	0.00
23/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	10	0	10	0	0.00
23/01/2015	R208 On 06-August-15			Bond Future	6.71	102.1445	6.7123	102.1445	0.00
23/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5828	5	5828	5	0.00
23/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5787	5	5787	5	0.00
23/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5869	5	5869	5	0.00
23/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	9342	9	9342	9	0.00
23/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	72	0	72	0	0.00
23/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	3	0	3	0	198.00
23/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	70	0	70	0	0.00
23/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	68	0	68	0	0.00
23/01/2015	R208 On 05-November-15			Bond Future	6.68	100.5630	6.6799	100.5630	0.00
23/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	7724	7	7724	7	0.00
23/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4912	4	4912	4	0.00
23/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4949	5	4949	5	0.00
23/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4875	4	4875	4	0.00
23/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	48	0	48	0	2,200.00
23/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	260	0	260	0	0.00
23/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	255	0	255	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
23/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	265	0	265	0	0.00
23/01/2015	R209 On 05-February-15			Bond Future	7.85	85.0341	7.8508	85.0341	14,609.00
23/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	11324	10	11324	10	0.00
23/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	11252	10	11252	10	0.00
23/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	9418	9	9418	9	0.00
23/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	11180	10	11180	10	0.00
23/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R209 On 07-May-15			Bond Future	7.89	83.2200	7.8861	83.2200	0.00
23/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	9255	8	9255	8	0.00
23/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	9184	8	9184	8	0.00
23/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	9113	8	9113	8	0.00
23/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	108	0	108	0	0.00
23/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	112	0	112	0	0.00
23/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	105	0	105	0	0.00
23/01/2015	R209 On 06-August-15			Bond Future	7.91	84.6373	7.9109	84.6373	0.00
23/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	15137	14	15137	14	0.00
23/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	9264	8	9264	8	0.00
23/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	9329	9	9329	9	0.00
23/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	9198	8	9198	8	0.00
23/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	435	1	435	1	0.00
23/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	46	0	46	0	2,914.00
23/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	426	1	426	1	0.00
23/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	444	1	444	1	0.00
23/01/2015	R210 On 05-February-15			Bond Future	176.01	176.0161	176.0056	176.0161	628.00
23/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1016	1	1016	1	0.00
23/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	996	1	996	1	0.00
23/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1006	1	1006	1	0.00
23/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R210 On 07-May-15			Bond Future	176.70	176.7161	176.7028	176.7161	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
23/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	297	0	297	0	0.00
23/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	307	0	307	0	0.00
23/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	287	0	287	0	0.00
23/01/2015	R211 On 05-February-15			Bond Future	130.82	130.7543	130.8219	130.7543	1,120.00
23/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2178	2	2178	2	0.00
23/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2168	2	2168	2	0.00
23/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2188	2	2188	2	0.00
23/01/2015	R211 On 07-May-15			Bond Future	132.88	132.8157	132.8824	132.8157	0.00
23/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2118	2	2118	2	0.00
23/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2128	2	2128	2	0.00
23/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2108	2	2108	2	0.00
23/01/2015	R212 On 05-February-15			Bond Future	136.41	136.3325	136.4112	136.3325	1,621.00
23/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1579	2	1579	2	0.00
23/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1599	2	1599	2	0.00
23/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1589	2	1589	2	0.00
23/01/2015	R212 On 07-May-15			Bond Future	138.56	138.4817	138.5597	138.4817	0.00
23/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2440	3	2440	3	0.00
23/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2450	3	2450	3	0.00
23/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2430	3	2430	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2015	R213 On 05-February-15			Bond Future	7.66	96.1767	7.6612	96.1767	16,582.00
23/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	12579	12	12579	12	0.00
23/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	12651	12	12651	12	0.00
23/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	12508	12	12508	12	0.00
23/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R213 On 07-May-15			Bond Future	7.70	94.1410	7.6955	94.1410	0.00
23/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	8573	8	8573	8	0.00
23/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	8717	8	8717	8	0.00
23/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	8645	8	8645	8	0.00
23/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	108	0	108	0	0.00
23/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	104	0	104	0	0.00
23/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	112	0	112	0	0.00
23/01/2015	R213 On 06-August-15			Bond Future	7.72	95.7437	7.7181	95.7437	0.00
23/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	7076	6	7076	6	0.00
23/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	7140	6	7140	6	0.00
23/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	7012	6	7012	6	0.00
23/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	703	1	703	1	0.00
23/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	717	1	717	1	0.00
23/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	689	1	689	1	0.00
23/01/2015	R214 On 05-February-15			Bond Future	7.94	86.1603	7.9359	86.1603	13,207.00
23/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	13127	12	13127	12	0.00
23/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	13054	12	13054	12	0.00
23/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	12982	12	12982	12	0.00
23/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R214 On 07-May-15			Bond Future	7.97	84.2207	7.9700	84.2207	0.00
23/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	10194	9	10194	9	0.00
23/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	10268	9	10268	9	0.00
23/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	10120	9	10120	9	0.00
23/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	98	0	98	0	0.00
23/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	95	0	95	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
23/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	101	0	101	0	0.00
23/01/2015	R214 On 06-August-15			Bond Future	7.99	85.6545	7.9945	85.6545	0.00
23/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	7493	7	7493	7	0.00
23/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	7559	7	7559	7	0.00
23/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	7625	7	7625	7	0.00
23/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	915	1	915	1	0.00
23/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	898	1	898	1	0.00
23/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	882	1	882	1	0.00
23/01/2015	R248 On 05-February-15			Bond Future	8.05	110.6820	8.0513	110.6820	32,841.00
23/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	15568	14	15568	14	0.00
23/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	15474	14	15474	14	0.00
23/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	15662	14	15662	14	0.00
23/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 07-May-15			Bond Future	8.09	107.9878	8.0877	107.9878	0.00
23/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	12711	11	12711	11	0.00
23/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	12809	12	12809	12	0.00
23/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	12613	11	12613	11	0.00
23/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 06-August-15			Bond Future	8.11	109.8263	8.1147	109.8263	0.00
23/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	7135	6	7135	6	0.00
23/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	7349	6	7349	6	0.00
23/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	7242	6	7242	6	0.00
23/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00