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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
29/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	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
29/01/2015	2025 On 05-February-15			Bond Future	117.65	117.6645	117.6507	117.6645	16.00
29/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1339	1	1339	1	0.00
29/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1359	1	1359	1	0.00
29/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1349	1	1349	1	0.00
29/01/2015	2025 On 07-May-15			Bond Future	119.50	119.5124	119.4970	119.5124	16.00
29/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1503	1	1503	1	0.00
29/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1513	1	1513	1	0.00
29/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1493	1	1493	1	0.00
29/01/2015	2025 On 06-August-15			Bond Future	121.50	121.5115	121.4953	121.5115	0.00
29/01/2015	2025 On 06-August-15	120.99	Call	Bond Future	505	1	505	1	0.00
29/01/2015	2025 On 06-August-15	121.01	Call	Bond Future	485	1	485	1	0.00
29/01/2015	2025 On 06-August-15	121.00	Call	Bond Future	495	1	495	1	0.00
29/01/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 05-February-15			Bond Future	7.41	104.7756	7.4129	104.7756	6,703.00
29/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	15281	15	15281	15	0.00
29/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	15207	15	15207	15	0.00
29/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	15356	15	15356	15	0.00
29/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 07-May-15			Bond Future	7.45	106.4126	7.4457	106.4126	470.00
29/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	11130	10	11130	10	0.00
29/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	11051	10	11051	10	0.00
29/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	10973	10	10973	10	0.00
29/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 07-May-15	8.76	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
29/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 06-August-15			Bond Future	7.47	104.2093	7.4664	104.2093	0.00
29/01/2015	2030 On 06-August-15	7.74	Call	Bond Future	2433	2	2433	2	0.00
29/01/2015	2030 On 06-August-15	7.76	Call	Bond Future	2608	2	2608	2	0.00
29/01/2015	2030 On 06-August-15	7.75	Call	Bond Future	2520	2	2520	2	0.00
29/01/2015	2030 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2030 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 05-February-15			Bond Future	7.59	108.4422	7.5931	108.4422	15.00
29/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	8563	8	8563	8	0.00
29/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	8475	8	8475	8	0.00
29/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	8387	8	8387	8	0.00
29/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 07-May-15			Bond Future	7.63	105.9817	7.6275	105.9817	0.00
29/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	8164	7	8164	7	0.00
29/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	7989	7	7989	7	0.00
29/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	8077	7	8077	7	0.00
29/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 06-August-15			Bond Future	7.65	107.7809	7.6498	107.7809	0.00
29/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	7889	7	7889	7	0.00
29/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	7802	7	7802	7	0.00
29/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	7715	7	7715	7	0.00
29/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 05-November-15			Bond Future	7.66	105.5342	7.6598	105.5342	0.00
29/01/2015	2032 On 05-November-15	8.00	Call	Bond Future	3197	2	3197	2	0.00
29/01/2015	2032 On 05-November-15	7.99	Call	Bond Future	3105	2	3105	2	0.00
29/01/2015	2032 On 05-November-15	8.01	Call	Bond Future	3288	2	3288	2	0.00
29/01/2015	2032 On 05-November-15	8.00	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
29/01/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 05-February-15			Bond Future	7.68	107.9371	7.6829	107.9371	35,104.00
29/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	17763	17	17763	17	0.00
29/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	17848	17	17848	17	0.00
29/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	17678	17	17678	17	0.00
29/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 07-May-15			Bond Future	7.72	109.6235	7.7174	109.6235	1,140.00
29/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	12830	12	12830	12	0.00
29/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	13012	12	13012	12	0.00
29/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	12921	12	12921	12	0.00
29/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 06-August-15			Bond Future	7.74	107.2242	7.7416	107.2242	0.00
29/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	10282	9	10282	9	0.00
29/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	10187	9	10187	9	0.00
29/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	10376	9	10376	9	0.00
29/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 05-November-15			Bond Future	7.75	109.1267	7.7516	109.1267	0.00
29/01/2015	2037 On 05-November-15	7.99	Call	Bond Future	2560	2	2560	2	0.00
29/01/2015	2037 On 05-November-15	8.00	Call	Bond Future	2666	2	2666	2	0.00
29/01/2015	2037 On 05-November-15	8.01	Call	Bond Future	2771	2	2771	2	0.00
29/01/2015	2037 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2037 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 05-February-15			Bond Future	124.06	124.0743	124.0599	124.0743	3,649.00
29/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	1050	1	1050	1	0.00
29/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	1060	1	1060	1	0.00
29/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	1070	1	1070	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 07-May-15			Bond Future	126.01	126.0229	126.0069	126.0229	118.00
29/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	993	1	993	1	0.00
29/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	1003	1	1003	1	0.00
29/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	983	1	983	1	0.00
29/01/2015	2038 On 06-August-15			Bond Future	128.11	128.1281	128.1113	128.1281	0.00
29/01/2015	2038 On 06-August-15	127.99	Call	Bond Future	121	0	121	0	0.00
29/01/2015	2038 On 06-August-15	128.01	Call	Bond Future	101	0	101	0	0.00
29/01/2015	2038 On 06-August-15	128.00	Call	Bond Future	111	0	111	0	0.00
29/01/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 05-February-15			Bond Future	7.79	110.3046	7.7879	110.3046	6,042.00
29/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	13665	13	13665	13	0.00
29/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	13565	13	13565	13	0.00
29/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	13465	13	13465	13	0.00
29/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 07-May-15			Bond Future	7.82	112.0279	7.8218	112.0279	3,650.00
29/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	13216	12	13216	12	0.00
29/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	13016	12	13016	12	0.00
29/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	13116	12	13116	12	0.00
29/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 06-August-15			Bond Future	7.85	109.5442	7.8464	109.5442	0.00
29/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	10125	9	10125	9	0.00
29/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	10334	9	10334	9	0.00

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29/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	10229	9	10229	9	0.00
29/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 05-November-15			Bond Future	7.86	111.4879	7.8578	111.4879	0.00
29/01/2015	2044 On 05-November-15	8.24	Call	Bond Future	4510	4	4510	4	0.00
29/01/2015	2044 On 05-November-15	8.25	Call	Bond Future	4624	4	4624	4	0.00
29/01/2015	2044 On 05-November-15	8.26	Call	Bond Future	4737	4	4737	4	0.00
29/01/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 05-February-15			Bond Future	126.52	126.5333	126.5187	126.5333	5,740.00
29/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2529	3	2529	3	0.00
29/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2509	3	2509	3	0.00
29/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2519	3	2519	3	0.00
29/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 07-May-15			Bond Future	127.14	127.1518	127.1355	127.1518	5,889.00
29/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	125	0	125	0	0.00
29/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	135	0	135	0	0.00
29/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	145	0	145	0	0.00
29/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 06-August-15			Bond Future	129.30	129.3197	129.3025	129.3197	0.00
29/01/2015	2046 On 06-August-15	129.01	Call	Bond Future	292	0	292	0	0.00
29/01/2015	2046 On 06-August-15	128.99	Call	Bond Future	312	0	312	0	0.00
29/01/2015	2046 On 06-August-15	129.00	Call	Bond Future	302	0	302	0	0.00
29/01/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 05-February-15			Bond Future	134.04	134.0533	134.0382	134.0533	2,465.00
29/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4048	4	4048	4	0.00

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29/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4028	4	4028	4	0.00
29/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4038	4	4038	4	0.00
29/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 07-May-15			Bond Future	136.14	136.1587	136.1415	136.1587	2,465.00
29/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1131	1	1131	1	0.00
29/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1151	1	1151	1	0.00
29/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1141	1	1141	1	0.00
29/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 06-August-15			Bond Future	136.98	136.9932	136.9752	136.9932	0.00
29/01/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	2050 On 06-August-15	136.99	Put	Bond Future	15	0	15	0	0.00
29/01/2015	2050 On 06-August-15	137.00	Put	Bond Future	25	0	25	0	0.00
29/01/2015	2050 On 06-August-15	137.01	Put	Bond Future	35	0	35	0	0.00
29/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	AL12 On 05-February-15			Index Future	588.44	583.8590	588.4410	583.8590	0.00
29/01/2015	AL12 On 07-May-15			Index Future	597.63	592.9800	597.6260	592.9800	0.00
29/01/2015	AL37 On 05-February-15			Index Future	463.98	462.9200	463.9830	462.9200	4.00
29/01/2015	AL37 On 07-May-15			Index Future	471.23	470.1530	471.2260	470.1530	116.00
29/01/2015	AL37 On 06-August-15			Index Future	479.14	478.0460	479.1350	478.0460	0.00
29/01/2015	AL7T On 05-February-15			Index Future	564.35	562.4580	564.3510	562.4580	2.00
29/01/2015	AL7T On 07-May-15			Index Future	573.16	571.2460	573.1600	571.2460	3.00
29/01/2015	AL7T On 06-August-15			Index Future	582.78	580.8370	582.7800	580.8370	0.00
29/01/2015	ALBI On 05-February-15			Index Future	514.75	512.4560	514.7540	512.4560	721.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2015	ALBI On 07-May-15			Index Future	522.79	520.4620	522.7890	520.4620	48.00
29/01/2015	ALBI On 06-August-15			Index Future	531.56	529.2000	531.5640	529.2000	0.00
29/01/2015	ALBI On 05-November-15			Index Future	541.07	538.6660	541.0670	538.6660	0.00
29/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	CES1 On 20-April-18			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
29/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2015	EL28 On 05-February-15			Bond Future	123.07	122.9435	123.0681	122.9435	0.00
29/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2922	3	2922	3	0.00
29/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2942	3	2942	3	0.00
29/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2932	3	2932	3	0.00
29/01/2015	EL28 On 07-May-15			Bond Future	123.49	123.3648	123.4898	123.3648	0.00
29/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1510	2	1510	2	0.00
29/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1520	2	1520	2	0.00
29/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1500	2	1500	2	0.00
29/01/2015	EL28 On 06-August-15			Bond Future	125.59	125.4684	125.5950	125.4684	0.00
29/01/2015	EL28 On 06-August-15	125.01	Call	Bond Future	585	0	585	0	0.00
29/01/2015	EL28 On 06-August-15	125.00	Call	Bond Future	595	0	595	0	0.00
29/01/2015	EL28 On 06-August-15	124.99	Call	Bond Future	605	0	605	0	0.00
29/01/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 05-February-15			Bond Future	8.53	92.9291	8.5250	92.9291	6,576.00
29/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	11521	11	11521	11	0.00
29/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	11451	11	11451	11	0.00
29/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	11381	11	11381	11	0.00
29/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 07-May-15			Bond Future	8.58	90.5936	8.5826	90.5936	6,576.00
29/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	9212	9	9212	9	0.00
29/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	9067	8	9067	8	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
29/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	9140	8	9140	8	0.00
29/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 06-August-15			Bond Future	8.63	92.1315	8.6289	92.1315	0.00
29/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	7620	7	7620	7	0.00
29/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	7547	7	7547	7	0.00
29/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	7694	7	7694	7	0.00
29/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 05-November-15			Bond Future	8.66	89.9746	8.6647	89.9746	0.00
29/01/2015	ES33 On 05-November-15	9.00	Call	Bond Future	2720	2	2720	2	0.00
29/01/2015	ES33 On 05-November-15	8.99	Call	Bond Future	2641	2	2641	2	0.00
29/01/2015	ES33 On 05-November-15	9.01	Call	Bond Future	2799	2	2799	2	0.00
29/01/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	GOVI On 05-February-15			GOVI	509.67	507.7160	509.6710	507.7160	292.00
29/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	496810	48	496810	48	0.00
29/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	496710	48	496710	48	0.00
29/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	496610	48	496610	48	0.00
29/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 07-May-15			GOVI	517.63	515.6480	517.6270	515.6480	281.00
29/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	676370	66	676370	66	0.00
29/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	676270	66	676270	66	0.00
29/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	676170	66	676170	66	0.00
29/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 06-August-15			GOVI	526.32	524.3060	526.3150	524.3060	0.00
29/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	263150	24	263150	24	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
29/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	263050	24	263050	24	0.00
29/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	263250	24	263250	24	0.00
29/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 05-November-15			GOVI	535.72	533.6840	535.7240	533.6840	0.00
29/01/2015	GOVI On 05-November-15	530.01	Call	GOVI	57140	4	57140	4	0.00
29/01/2015	GOVI On 05-November-15	530.00	Call	GOVI	57240	4	57240	4	0.00
29/01/2015	GOVI On 05-November-15	529.99	Call	GOVI	57340	4	57340	4	0.00
29/01/2015	GOVI On 05-November-15	530.00	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 05-November-15	529.99	Put	GOVI	0	0	0	0	0.00
29/01/2015	GOVI On 05-November-15	530.01	Put	GOVI	0	0	0	0	0.00
29/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2015	IGOV On 05-February-15			Index Future	223.18	223.2100	223.1780	223.2100	535.00
29/01/2015	IGOV On 07-May-15			Index Future	226.68	226.7140	226.6800	226.7140	640.00
29/01/2015	IGOV On 06-August-15			Index Future	230.50	230.5390	230.5030	230.5390	0.00
29/01/2015	IGOV On 05-November-15			Index Future	234.64	234.6790	234.6420	234.6790	0.00
29/01/2015	ILBI On 05-February-15			Index Future	604.41	604.4980	604.4110	604.4980	159.00
29/01/2015	ILBI On 07-May-15			Index Future	614.16	614.2510	614.1600	614.2510	0.00
29/01/2015	ILBI On 06-August-15			Index Future	624.33	624.4250	624.3320	624.4250	0.00
29/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.05	93.9400	6.0500	93.9400	0.00
29/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	5.97	94.0200	5.9700	94.0200	2,850.00
29/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.93	94.0600	5.9300	94.0600	0.00
29/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.88	94.1100	5.8800	94.1100	0.00
29/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.87	94.1200	5.8700	94.1200	5,000.00
29/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.86	94.1300	5.8600	94.1300	0.00
29/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.88	94.1100	5.8800	94.1100	0.00
29/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	5.95	94.0400	5.9500	94.0400	0.00
29/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.07	93.9200	6.0700	93.9200	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
29/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.23	93.7600	6.2300	93.7600	0.00
29/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.36	93.6300	6.3600	93.6300	0.00
29/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.46	93.5300	6.4600	93.5300	0.00
29/01/2015	R023 On 05-February-15			Bond Future	6.79	108.9956	6.7874	108.9956	7,423.00
29/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	11590	11	11590	11	0.00
29/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	11535	11	11535	11	0.00
29/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	11645	11	11645	11	0.00
29/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R023 On 07-May-15			Bond Future	6.81	106.7750	6.8061	106.7750	7,142.00
29/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	7873	7	7873	7	0.00
29/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	7985	8	7985	8	0.00
29/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	7929	8	7929	8	0.00
29/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	8	0	8	0	0.00
29/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	8	0	8	0	0.00
29/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	9	0	9	0	0.00
29/01/2015	R023 On 06-August-15			Bond Future	6.80	108.5870	6.8044	108.5870	0.00
29/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	8288	8	8288	8	0.00
29/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	12622	12	12622	12	0.00
29/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	8341	8	8341	8	0.00
29/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	8393	8	8393	8	0.00
29/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	60	0	60	0	0.00
29/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	56	0	56	0	0.00
29/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	58	0	58	0	0.00
29/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	3	0	3	0	911.00
29/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
29/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
29/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
29/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
29/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R186 On 05-February-15			Bond Future	7.05	128.4713	7.0475	128.4713	26,397.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	14691	14	14691	14	0.00
29/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	14771	14	14771	14	0.00
29/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	16649	16	16649	16	0.00
29/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	14612	14	14612	14	0.00
29/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	12278	12	12278	12	0.00
29/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	12685	12	12685	12	0.00
29/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	8522	8	8522	8	0.00
29/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	8948	9	8948	9	0.00
29/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
29/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
29/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
29/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R186 On 07-May-15			Bond Future	7.07	130.4784	7.0734	130.4784	15,365.00
29/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	10269	10	10269	10	0.00
29/01/2015	R186 On 07-May-15	7.40	Call	Bond Future	3801	4	3801	4	0.00
29/01/2015	R186 On 07-May-15	7.50	Call	Bond Future	4470	4	4470	4	0.00
29/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	10349	10	10349	10	0.00
29/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	6688	6	6688	6	0.00
29/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	10188	10	10188	10	0.00
29/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	4130	4	4130	4	0.00
29/01/2015	R186 On 07-May-15	7.40	Put	Bond Future	843	1	843	1	4,350.00
29/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	42	0	42	0	0.00
29/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	40	0	40	0	0.00
29/01/2015	R186 On 07-May-15	7.50	Put	Bond Future	626	1	626	1	4,350.00
29/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	43	0	43	0	0.00
29/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	729	1	729	1	4,400.00
29/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	235	0	235	0	300.00
29/01/2015	R186 On 06-August-15			Bond Future	7.08	127.3932	7.0833	127.3932	0.00
29/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	8362	8	8362	8	0.00
29/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	8435	8	8435	8	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
29/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	8290	8	8290	8	0.00
29/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	15107	15	15107	15	0.00
29/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	442	1	442	1	0.00
29/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	422	0	422	0	0.00
29/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	36	0	36	0	2,500.00
29/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	432	0	432	0	0.00
29/01/2015	R186 On 05-November-15			Bond Future	7.08	129.6528	7.0767	129.6528	0.00
29/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	10294	10	10294	10	0.00
29/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	10435	10	10435	10	0.00
29/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	10364	10	10364	10	0.00
29/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	15737	15	15737	15	0.00
29/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	489	1	489	1	0.00
29/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	95	0	95	0	2,600.00
29/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	480	1	480	1	0.00
29/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	498	1	498	1	0.00
29/01/2015	R197 On 05-February-15			Bond Future	285.07	285.1000	285.0666	285.1000	888.00
29/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3933	4	3933	4	0.00
29/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3943	4	3943	4	0.00
29/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3923	4	3923	4	0.00
29/01/2015	R197 On 07-May-15			Bond Future	289.54	289.5776	289.5401	289.5776	0.00
29/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4470	4	4470	4	0.00
29/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4460	4	4460	4	0.00
29/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4450	4	4450	4	0.00
29/01/2015	R197 On 06-August-15			Bond Future	288.32	288.3608	288.3214	288.3608	0.00
29/01/2015	R197 On 06-August-15	288.01	Call	Bond Future	311	0	311	0	0.00
29/01/2015	R197 On 06-August-15	288.00	Call	Bond Future	321	0	321	0	0.00
29/01/2015	R197 On 06-August-15	287.99	Call	Bond Future	331	0	331	0	0.00
29/01/2015	R197 On 06-August-15	288.00	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
29/01/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 05-February-15			Bond Future	235.89	235.9175	235.8892	235.9175	2,143.00
29/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	2899	3	2899	3	0.00
29/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	2879	3	2879	3	0.00
29/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	2889	3	2889	3	0.00
29/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 07-May-15			Bond Future	239.59	239.6223	239.5910	239.6223	48,841.00
29/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1091	1	1091	1	0.00
29/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1101	1	1101	1	0.00
29/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1081	1	1081	1	0.00
29/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 06-August-15			Bond Future	240.41	240.4389	240.4060	240.4389	0.00
29/01/2015	R202 On 06-August-15	240.01	Call	Bond Future	396	0	396	0	0.00
29/01/2015	R202 On 06-August-15	239.99	Call	Bond Future	416	0	416	0	0.00
29/01/2015	R202 On 06-August-15	240.00	Call	Bond Future	406	0	406	0	0.00
29/01/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 05-February-15			Bond Future	6.18	108.1739	6.1760	108.1739	14,991.00
29/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3606	4	3606	4	55.00
29/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	5129	5	5129	5	0.00
29/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	5106	5	5106	5	0.00
29/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	5152	5	5152	5	0.00
29/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 07-May-15			Bond Future	6.16	105.6978	6.1588	105.6978	2,070.00
29/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2384	2	2384	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
29/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2405	2	2405	2	0.00
29/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2363	2	2363	2	0.00
29/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	4	0	4	0	0.00
29/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	3	0	3	0	0.00
29/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	4	0	4	0	0.00
29/01/2015	R203 On 06-August-15			Bond Future	6.07	107.4919	6.0691	107.4919	0.00
29/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1431	1	1431	1	0.00
29/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1448	1	1448	1	0.00
29/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1465	1	1465	1	0.00
29/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	103	0	103	0	0.00
29/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	101	0	101	0	0.00
29/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	106	0	106	0	0.00
29/01/2015	R203 On 05-November-15			Bond Future	5.90	105.2283	5.8970	105.2283	0.00
29/01/2015	R203 On 05-November-15	5.99	Call	Bond Future	165	0	165	0	0.00
29/01/2015	R203 On 05-November-15	6.01	Call	Bond Future	200	0	200	0	0.00
29/01/2015	R203 On 05-November-15	6.00	Call	Bond Future	182	0	182	0	0.00
29/01/2015	R203 On 05-November-15	6.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 05-November-15	5.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R203 On 05-November-15	6.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 05-February-15			Bond Future	6.37	106.4799	6.3666	106.4799	10,492.00
29/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	6329	6	6329	6	0.00
29/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	6361	6	6361	6	0.00
29/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	6296	6	6296	6	0.00
29/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 07-May-15			Bond Future	6.37	108.1434	6.3725	108.1434	3,760.00
29/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3597	3	3597	3	0.00
29/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3659	4	3659	4	0.00
29/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3628	3	3628	3	0.00
29/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	7	0	7	0	0.00
29/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	7	0	7	0	0.00
29/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	6	0	6	0	0.00
29/01/2015	R204 On 06-August-15			Bond Future	6.34	105.9409	6.3367	105.9409	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
29/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	6144	6	6144	6	0.00
29/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	4230	4	4230	4	0.00
29/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	4287	4	4287	4	0.00
29/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	4259	4	4259	4	0.00
29/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	2	0	699.00
29/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	22	0	22	0	0.00
29/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	23	0	23	0	0.00
29/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	21	0	21	0	0.00
29/01/2015	R204 On 05-November-15			Bond Future	6.25	107.8198	6.2529	107.8198	0.00
29/01/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 05-November-15	6.26	Call	Bond Future	20	0	20	0	0.00
29/01/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 05-November-15	6.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R204 On 05-November-15	6.25	Put	Bond Future	8	0	8	0	0.00
29/01/2015	R204 On 05-November-15	6.24	Put	Bond Future	37	0	37	0	0.00
29/01/2015	R207 On 05-February-15			Bond Future	6.49	103.4107	6.4870	103.4107	35,234.00
29/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	8164	8	8164	8	0.00
29/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	8126	8	8126	8	0.00
29/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	8087	8	8087	8	0.00
29/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R207 On 07-May-15			Bond Future	6.50	105.0262	6.5015	105.0262	960.00
29/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	6797	7	6797	7	0.00
29/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4841	5	4841	5	66.00
29/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6834	7	6834	7	0.00
29/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	6760	6	6760	6	0.00
29/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	7	0	7	0	0.00
29/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R207 On 06-August-15			Bond Future	6.48	103.1649	6.4839	103.1649	0.00
29/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4768	4	4768	4	0.00
29/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4838	5	4838	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4803	5	4803	5	0.00
29/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3804	4	3804	4	70.00
29/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	55	0	55	0	0.00
29/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	53	0	53	0	0.00
29/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	51	0	51	0	0.00
29/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	118	0	118	0	0.00
29/01/2015	R207 On 05-November-15			Bond Future	6.43	104.9948	6.4277	104.9948	0.00
29/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4822	5	4822	5	0.00
29/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4886	5	4886	5	0.00
29/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4854	5	4854	5	0.00
29/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3844	4	3844	4	53.00
29/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	125	0	125	0	0.00
29/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	233	0	233	0	0.00
29/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	120	0	120	0	0.00
29/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	123	0	123	0	0.00
29/01/2015	R208 On 05-February-15			Bond Future	6.63	102.7650	6.6271	102.7650	51,193.00
29/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	8803	9	8803	9	0.00
29/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8892	9	8892	9	0.00
29/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8848	9	8848	9	0.00
29/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R208 On 07-May-15			Bond Future	6.64	100.9712	6.6436	100.9712	3,045.00
29/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	6252	6	6252	6	0.00
29/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	6340	6	6340	6	0.00
29/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	6296	6	6296	6	0.00
29/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	5	0	5	0	0.00
29/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	5	0	5	0	0.00
29/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	5	0	5	0	0.00
29/01/2015	R208 On 06-August-15			Bond Future	6.63	102.6852	6.6347	102.6852	0.00
29/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	6169	6	6169	6	0.00
29/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	6127	6	6127	6	0.00
29/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	6210	6	6210	6	0.00
29/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	9701	9	9701	9	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
29/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	2	0	2	0	198.00
29/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	52	0	52	0	0.00
29/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	50	0	50	0	0.00
29/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	49	0	49	0	0.00
29/01/2015	R208 On 05-November-15			Bond Future	6.60	101.1039	6.5999	101.1039	0.00
29/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	8071	8	8071	8	0.00
29/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	5222	5	5222	5	0.00
29/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	5260	5	5260	5	0.00
29/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	5184	5	5184	5	0.00
29/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	36	0	36	0	2,200.00
29/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	211	0	211	0	0.00
29/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	207	0	207	0	0.00
29/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	215	0	215	0	0.00
29/01/2015	R209 On 05-February-15			Bond Future	7.63	87.2250	7.6277	87.2250	14,065.00
29/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	13360	13	13360	13	0.00
29/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	13288	13	13288	13	0.00
29/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	11454	11	11454	11	0.00
29/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	13216	13	13216	13	0.00
29/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R209 On 07-May-15			Bond Future	7.66	85.4402	7.6580	85.4402	520.00
29/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	11248	11	11248	11	0.00
29/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	11175	10	11175	10	0.00
29/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	11102	10	11102	10	0.00
29/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	37	0	37	0	0.00
29/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	38	0	38	0	0.00
29/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	35	0	35	0	0.00
29/01/2015	R209 On 06-August-15			Bond Future	7.68	86.8906	7.6778	86.8906	0.00
29/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	17203	16	17203	16	0.00
29/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	11158	10	11158	10	0.00
29/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	11226	11	11226	11	0.00
29/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	11088	10	11088	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	235	0	235	0	0.00
29/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	19	0	19	0	2,914.00
29/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	230	0	230	0	0.00
29/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	241	0	241	0	0.00
29/01/2015	R209 On 05-November-15			Bond Future	7.69	85.2813	7.6870	85.2813	0.00
29/01/2015	R209 On 05-November-15	7.99	Call	Bond Future	2691	2	2691	2	0.00
29/01/2015	R209 On 05-November-15	8.01	Call	Bond Future	2865	2	2865	2	0.00
29/01/2015	R209 On 05-November-15	8.00	Call	Bond Future	2778	2	2778	2	0.00
29/01/2015	R209 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R209 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R209 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 05-February-15			Bond Future	175.92	175.7455	175.9207	175.7455	618.00
29/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	911	1	911	1	0.00
29/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	931	1	931	1	0.00
29/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	921	1	921	1	0.00
29/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 07-May-15			Bond Future	176.61	176.4306	176.6065	176.4306	0.00
29/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	393	1	393	1	0.00
29/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	403	1	403	1	0.00
29/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	383	1	383	1	0.00
29/01/2015	R210 On 06-August-15			Bond Future	179.62	179.4386	179.6167	179.4386	0.00
29/01/2015	R210 On 06-August-15	178.99	Call	Bond Future	627	0	627	0	0.00
29/01/2015	R210 On 06-August-15	179.01	Call	Bond Future	607	0	607	0	0.00
29/01/2015	R210 On 06-August-15	179.00	Call	Bond Future	617	0	617	0	0.00
29/01/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 05-February-15			Bond Future	130.37	130.6398	130.3696	130.6398	1,120.00
29/01/2015	R211 On 05-February-15	133.01	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
29/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2630	2	2630	2	0.00
29/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2640	2	2640	2	0.00
29/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2620	2	2620	2	0.00
29/01/2015	R211 On 07-May-15			Bond Future	132.42	132.6915	132.4155	132.6915	0.00
29/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2584	2	2584	2	0.00
29/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2594	2	2594	2	0.00
29/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2574	2	2574	2	0.00
29/01/2015	R211 On 06-August-15			Bond Future	134.62	134.9003	134.6191	134.9003	0.00
29/01/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R211 On 06-August-15	135.00	Put	Bond Future	381	0	381	0	0.00
29/01/2015	R211 On 06-August-15	134.99	Put	Bond Future	371	0	371	0	0.00
29/01/2015	R211 On 06-August-15	135.01	Put	Bond Future	391	0	391	0	0.00
29/01/2015	R212 On 05-February-15			Bond Future	136.13	136.1873	136.1278	136.1873	1,621.00
29/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1862	2	1862	2	0.00
29/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1872	2	1872	2	0.00
29/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1882	2	1882	2	0.00
29/01/2015	R212 On 07-May-15			Bond Future	138.26	138.3261	138.2640	138.3261	0.00
29/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2736	3	2736	3	0.00
29/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2746	3	2746	3	0.00
29/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2726	3	2726	3	0.00
29/01/2015	R212 On 06-August-15			Bond Future	140.56	140.6258	140.5621	140.6258	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
29/01/2015	R212 On 06-August-15	140.99	Call	Bond Future	0		0	0	0	0.00
29/01/2015	R212 On 06-August-15	141.00	Call	Bond Future	0		0	0	0	0.00
29/01/2015	R212 On 06-August-15	141.01	Call	Bond Future	0		0	0	0	0.00
29/01/2015	R212 On 06-August-15	140.99	Put	Bond Future	428		0	428	0	0.00
29/01/2015	R212 On 06-August-15	141.00	Put	Bond Future	438		0	438	0	0.00
29/01/2015	R212 On 06-August-15	141.01	Put	Bond Future	448		0	448	0	0.00
29/01/2015	R213 On 05-February-15			Bond Future	7.45		98.2256	7.4529	98.2256	16,282.00
29/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	14357		14	14357	14	0.00
29/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	14500		14	14500	14	0.00
29/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	14428		14	14428	14	0.00
29/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0		0	0	0	0.00
29/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0		0	0	0	0.00
29/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0		0	0	0	0.00
29/01/2015	R213 On 07-May-15			Bond Future	7.48		96.2164	7.4821	96.2164	300.00
29/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	10373		10	10373	10	0.00
29/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	10522		10	10522	10	0.00
29/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	10447		10	10447	10	0.00
29/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	38		0	38	0	0.00
29/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	40		0	40	0	0.00
29/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	37		0	37	0	0.00
29/01/2015	R213 On 06-August-15			Bond Future	7.50		97.8493	7.4994	97.8493	0.00
29/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	8750		8	8750	8	0.00
29/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	8682		8	8682	8	0.00
29/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	8613		8	8613	8	0.00
29/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	409		1	409	1	0.00
29/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	418		1	418	1	0.00
29/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	400		0	400	0	0.00
29/01/2015	R213 On 05-November-15			Bond Future	7.51		96.0362	7.5068	96.0362	0.00
29/01/2015	R213 On 05-November-15	7.74	Call	Bond Future	2005		1	2005	1	0.00
29/01/2015	R213 On 05-November-15	7.76	Call	Bond Future	2174		1	2174	1	0.00
29/01/2015	R213 On 05-November-15	7.75	Call	Bond Future	2090		1	2090	1	0.00
29/01/2015	R213 On 05-November-15	7.74	Put	Bond Future	0		0	0	0	0.00
29/01/2015	R213 On 05-November-15	7.76	Put	Bond Future	0		0	0	0	0.00
29/01/2015	R213 On 05-November-15	7.75	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
29/01/2015	R214 On 05-February-15			Bond Future	7.69	88.8863	7.6877	88.8863	11,277.00
29/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	15554	15	15554	15	0.00
29/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	15481	15	15481	15	0.00
29/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	15409	15	15409	15	0.00
29/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R214 On 07-May-15			Bond Future	7.72	86.9843	7.7165	86.9843	4,290.00
29/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	12585	12	12585	12	0.00
29/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	12660	12	12660	12	0.00
29/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	12509	12	12509	12	0.00
29/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	28	0	28	0	0.00
29/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	29	0	29	0	0.00
29/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	30	0	30	0	0.00
29/01/2015	R214 On 06-August-15			Bond Future	7.74	88.4605	7.7355	88.4605	0.00
29/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	9578	9	9578	9	0.00
29/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	9651	9	9651	9	0.00
29/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	9723	9	9723	9	0.00
29/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	504	1	504	1	0.00
29/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	493	1	493	1	0.00
29/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	483	1	483	1	0.00
29/01/2015	R214 On 05-November-15			Bond Future	7.75	86.7344	7.7465	86.7344	0.00
29/01/2015	R214 On 05-November-15	8.01	Call	Bond Future	2528	2	2528	2	0.00
29/01/2015	R214 On 05-November-15	8.00	Call	Bond Future	2435	2	2435	2	0.00
29/01/2015	R214 On 05-November-15	7.99	Call	Bond Future	2341	2	2341	2	0.00
29/01/2015	R214 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R214 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R214 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 05-February-15			Bond Future	7.78	114.4534	7.7779	114.4534	28,090.00
29/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	19024	18	19024	18	0.00
29/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	19117	18	19117	18	0.00
29/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	18930	18	18930	18	0.00
29/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 05-February-15	9.50	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
29/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 07-May-15			Bond Future	7.81	111.8117	7.8082	111.8117	8,980.00
29/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	16214	15	16214	15	0.00
29/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	16116	15	16116	15	0.00
29/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	16312	15	16312	15	0.00
29/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 06-August-15			Bond Future	7.83	113.7093	7.8290	113.7093	0.00
29/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	10691	10	10691	10	0.00
29/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	10906	10	10906	10	0.00
29/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	10799	10	10799	10	0.00
29/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 05-November-15			Bond Future	7.84	111.2907	7.8419	111.2907	0.00
29/01/2015	R248 On 05-November-15	7.99	Call	Bond Future	1861	1	1861	1	0.00
29/01/2015	R248 On 05-November-15	8.01	Call	Bond Future	2108	1	2108	1	0.00
29/01/2015	R248 On 05-November-15	8.00	Call	Bond Future	1984	1	1984	1	0.00
29/01/2015	R248 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/01/2015	R248 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00