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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
30/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	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
30/01/2015	2025 On 05-February-15			Bond Future	117.85	117.6507	117.8498	117.6507	16.00
30/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1140	1	1140	1	0.00
30/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1160	1	1160	1	0.00
30/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1150	1	1150	1	0.00
30/01/2015	2025 On 07-May-15			Bond Future	119.70	119.4970	119.6987	119.4970	16.00
30/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1301	2	1301	2	0.00
30/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1311	2	1311	2	0.00
30/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1291	1	1291	1	0.00
30/01/2015	2025 On 06-August-15			Bond Future	121.70	121.4953	121.6977	121.4953	0.00
30/01/2015	2025 On 06-August-15	120.99	Call	Bond Future	708	1	708	1	0.00
30/01/2015	2025 On 06-August-15	121.01	Call	Bond Future	688	0	688	0	0.00
30/01/2015	2025 On 06-August-15	121.00	Call	Bond Future	698	0	698	0	0.00
30/01/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 05-February-15			Bond Future	7.47	105.4740	7.4726	105.4740	6,703.00
30/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	14730	15	14730	15	0.00
30/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	14655	15	14655	15	0.00
30/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	14804	15	14804	15	0.00
30/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 07-May-15			Bond Future	7.51	107.1204	7.5073	107.1204	485.00
30/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	10569	11	10569	11	0.00
30/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	10490	11	10490	11	0.00
30/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	10412	11	10412	11	0.00
30/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	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
30/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 06-August-15			Bond Future	7.53	104.9286	7.5300	104.9286	0.00
30/01/2015	2030 On 06-August-15	7.74	Call	Bond Future	1860	2	1860	2	0.00
30/01/2015	2030 On 06-August-15	7.76	Call	Bond Future	2035	3	2035	3	0.00
30/01/2015	2030 On 06-August-15	7.75	Call	Bond Future	1948	3	1948	3	0.00
30/01/2015	2030 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2030 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 05-February-15			Bond Future	7.65	109.2380	7.6527	109.2380	15.00
30/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	7973	9	7973	9	0.00
30/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	7886	8	7886	8	0.00
30/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	7798	8	7798	8	0.00
30/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 07-May-15			Bond Future	7.69	106.7885	7.6889	106.7885	15.00
30/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	7565	8	7565	8	0.00
30/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	7390	8	7390	8	0.00
30/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	7477	8	7477	8	0.00
30/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 06-August-15			Bond Future	7.71	108.6008	7.7131	108.6008	0.00
30/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	7277	8	7277	8	0.00
30/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	7190	8	7190	8	0.00
30/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	7103	8	7103	8	0.00
30/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 05-November-15			Bond Future	7.73	106.3676	7.7250	106.3676	0.00
30/01/2015	2032 On 05-November-15	8.00	Call	Bond Future	2573	3	2573	3	0.00
30/01/2015	2032 On 05-November-15	7.99	Call	Bond Future	2481	3	2481	3	0.00
30/01/2015	2032 On 05-November-15	8.01	Call	Bond Future	2665	3	2665	3	0.00
30/01/2015	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
30/01/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 05-February-15			Bond Future	7.74	108.8361	7.7376	108.8361	28,955.00
30/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	17152	18	17152	18	0.00
30/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	17237	18	17237	18	0.00
30/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	17067	18	17067	18	0.00
30/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 07-May-15			Bond Future	7.77	110.5349	7.7735	110.5349	24,101.00
30/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	12209	13	12209	13	0.00
30/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	12391	13	12391	13	0.00
30/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	12300	13	12300	13	0.00
30/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 06-August-15			Bond Future	7.80	108.1505	7.7994	108.1505	0.00
30/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	9648	10	9648	10	0.00
30/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	9554	10	9554	10	0.00
30/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	9742	10	9742	10	0.00
30/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 05-November-15			Bond Future	7.81	110.0684	7.8110	110.0684	0.00
30/01/2015	2037 On 05-November-15	7.99	Call	Bond Future	1914	3	1914	3	0.00
30/01/2015	2037 On 05-November-15	8.00	Call	Bond Future	2020	3	2020	3	0.00
30/01/2015	2037 On 05-November-15	8.01	Call	Bond Future	2125	3	2125	3	0.00
30/01/2015	2037 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2037 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 05-February-15			Bond Future	124.05	124.0599	124.0457	124.0599	3,649.00
30/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	1036	1	1036	1	0.00
30/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	1046	1	1046	1	0.00
30/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	1056	1	1056	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
30/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 07-May-15			Bond Future	125.99	126.0069	125.9919	126.0069	118.00
30/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	1008	1	1008	1	0.00
30/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	1018	1	1018	1	0.00
30/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	998	1	998	1	0.00
30/01/2015	2038 On 06-August-15			Bond Future	128.09	128.1113	128.0932	128.1113	0.00
30/01/2015	2038 On 06-August-15	127.99	Call	Bond Future	103	0	103	0	0.00
30/01/2015	2038 On 06-August-15	128.01	Call	Bond Future	83	0	83	0	0.00
30/01/2015	2038 On 06-August-15	128.00	Call	Bond Future	93	0	93	0	0.00
30/01/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 05-February-15			Bond Future	7.83	111.2408	7.8325	111.2408	5,842.00
30/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	13110	14	13110	14	0.00
30/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	13010	14	13010	14	0.00
30/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	12910	13	12910	13	0.00
30/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 07-May-15			Bond Future	7.87	112.9772	7.8676	112.9772	3,650.00
30/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	12652	13	12652	13	0.00
30/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	12452	13	12452	13	0.00
30/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	12552	13	12552	13	0.00
30/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 06-August-15			Bond Future	7.89	110.5090	7.8935	110.5090	0.00
30/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	9549	10	9549	10	0.00
30/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	9758	10	9758	10	0.00

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30/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	9654	10	9654	10	0.00
30/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 05-November-15			Bond Future	7.91	112.4688	7.9061	112.4688	0.00
30/01/2015	2044 On 05-November-15	8.24	Call	Bond Future	3923	5	3923	5	0.00
30/01/2015	2044 On 05-November-15	8.25	Call	Bond Future	4037	5	4037	5	0.00
30/01/2015	2044 On 05-November-15	8.26	Call	Bond Future	4150	5	4150	5	0.00
30/01/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 05-February-15			Bond Future	126.50	126.5187	126.5041	126.5187	5,740.00
30/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2514	3	2514	3	0.00
30/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2494	3	2494	3	0.00
30/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2504	3	2504	3	0.00
30/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 07-May-15			Bond Future	127.12	127.1355	127.1203	127.1355	5,889.00
30/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	110	0	110	0	0.00
30/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	120	0	120	0	0.00
30/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	130	0	130	0	0.00
30/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 06-August-15			Bond Future	129.28	129.3025	129.2840	129.3025	0.00
30/01/2015	2046 On 06-August-15	129.01	Call	Bond Future	274	0	274	0	0.00
30/01/2015	2046 On 06-August-15	128.99	Call	Bond Future	294	0	294	0	0.00
30/01/2015	2046 On 06-August-15	129.00	Call	Bond Future	284	0	284	0	0.00
30/01/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 05-February-15			Bond Future	134.02	134.0382	134.0227	134.0382	2,465.00
30/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4033	4	4033	4	0.00

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30/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4013	4	4013	4	0.00
30/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4023	4	4023	4	0.00
30/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 07-May-15			Bond Future	136.13	136.1415	136.1256	136.1415	2,465.00
30/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1116	1	1116	1	0.00
30/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1136	1	1136	1	0.00
30/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1126	1	1126	1	0.00
30/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 06-August-15			Bond Future	136.96	136.9752	136.9558	136.9752	0.00
30/01/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	2050 On 06-August-15	136.99	Put	Bond Future	34	0	34	0	0.00
30/01/2015	2050 On 06-August-15	137.00	Put	Bond Future	44	0	44	0	0.00
30/01/2015	2050 On 06-August-15	137.01	Put	Bond Future	54	0	54	0	0.00
30/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	AL12 On 05-February-15			Index Future	585.16	588.4410	585.1590	588.4410	0.00
30/01/2015	AL12 On 07-May-15			Index Future	594.29	597.6260	594.2910	597.6260	0.00
30/01/2015	AL37 On 05-February-15			Index Future	462.71	463.9830	462.7080	463.9830	4.00
30/01/2015	AL37 On 07-May-15			Index Future	469.93	471.2260	469.9290	471.2260	116.00
30/01/2015	AL37 On 06-August-15			Index Future	477.81	479.1350	477.8070	479.1350	0.00
30/01/2015	AL7T On 05-February-15			Index Future	561.58	564.3510	561.5800	564.3510	2.00
30/01/2015	AL7T On 07-May-15			Index Future	570.34	573.1600	570.3430	573.1600	3.00
30/01/2015	AL7T On 06-August-15			Index Future	579.91	582.7800	579.9050	582.7800	0.00
30/01/2015	ALBI On 05-February-15			Index Future	512.59	514.7540	512.5940	514.7540	626.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2015	ALBI On 07-May-15			Index Future	520.59	522.7890	520.5940	522.7890	143.00
30/01/2015	ALBI On 06-August-15			Index Future	529.32	531.5640	529.3210	531.5640	0.00
30/01/2015	ALBI On 05-November-15			Index Future	538.78	541.0670	538.7780	541.0670	0.00
30/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	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
30/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2015	EL28 On 05-February-15			Bond Future	123.05	123.0681	123.0549	123.0681	0.00
30/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2935	3	2935	3	0.00
30/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2955	3	2955	3	0.00
30/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2945	3	2945	3	0.00
30/01/2015	EL28 On 07-May-15			Bond Future	123.48	123.4898	123.4760	123.4898	0.00
30/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1524	2	1524	2	0.00
30/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1534	2	1534	2	0.00
30/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1514	2	1514	2	0.00
30/01/2015	EL28 On 06-August-15			Bond Future	125.58	125.5950	125.5781	125.5950	0.00
30/01/2015	EL28 On 06-August-15	125.01	Call	Bond Future	568	1	568	1	0.00
30/01/2015	EL28 On 06-August-15	125.00	Call	Bond Future	578	1	578	1	0.00
30/01/2015	EL28 On 06-August-15	124.99	Call	Bond Future	588	1	588	1	0.00
30/01/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 05-February-15			Bond Future	8.58	93.5777	8.5794	93.5777	6,576.00
30/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	11055	12	11055	12	0.00
30/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	10985	11	10985	11	0.00
30/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	10915	11	10915	11	0.00
30/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 07-May-15			Bond Future	8.64	91.2511	8.6387	91.2511	6,576.00
30/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	8739	9	8739	9	0.00
30/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	8594	9	8594	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
30/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	8667	9	8667	9	0.00
30/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 06-August-15			Bond Future	8.69	92.7995	8.6868	92.7995	0.00
30/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	7138	8	7138	8	0.00
30/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	7064	8	7064	8	0.00
30/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	7211	8	7211	8	0.00
30/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 05-November-15			Bond Future	8.72	90.6536	8.7242	90.6536	0.00
30/01/2015	ES33 On 05-November-15	9.00	Call	Bond Future	2228	3	2228	3	0.00
30/01/2015	ES33 On 05-November-15	8.99	Call	Bond Future	2148	3	2148	3	0.00
30/01/2015	ES33 On 05-November-15	9.01	Call	Bond Future	2307	3	2307	3	0.00
30/01/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	GOVI On 05-February-15			GOVI	507.63	509.6710	507.6320	509.6710	271.00
30/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	476420	50	476420	50	0.00
30/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	476320	50	476320	50	0.00
30/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	476220	50	476220	50	0.00
30/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 07-May-15			GOVI	515.55	517.6270	515.5540	517.6270	299.00
30/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	655640	68	655640	68	0.00
30/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	655540	68	655540	68	0.00
30/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	655440	68	655440	68	0.00
30/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 06-August-15			GOVI	524.20	526.3150	524.1970	526.3150	0.00
30/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	241970	26	241970	26	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
30/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	241870	26	241870	26	0.00
30/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	242070	26	242070	26	0.00
30/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 05-November-15			GOVI	533.56	535.7240	533.5620	535.7240	0.00
30/01/2015	GOVI On 05-November-15	530.01	Call	GOVI	35520	6	35520	6	0.00
30/01/2015	GOVI On 05-November-15	530.00	Call	GOVI	35620	6	35620	6	0.00
30/01/2015	GOVI On 05-November-15	529.99	Call	GOVI	35720	6	35720	6	0.00
30/01/2015	GOVI On 05-November-15	530.00	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 05-November-15	529.99	Put	GOVI	0	0	0	0	0.00
30/01/2015	GOVI On 05-November-15	530.01	Put	GOVI	0	0	0	0	0.00
30/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2015	IGOV On 05-February-15			Index Future	223.37	223.1780	223.3660	223.1780	461.00
30/01/2015	IGOV On 07-May-15			Index Future	226.87	226.6800	226.8700	226.6800	713.00
30/01/2015	IGOV On 06-August-15			Index Future	230.69	230.5030	230.6910	230.5030	0.00
30/01/2015	IGOV On 05-November-15			Index Future	234.83	234.6420	234.8300	234.6420	0.00
30/01/2015	ILBI On 05-February-15			Index Future	604.88	604.4110	604.8780	604.4110	159.00
30/01/2015	ILBI On 07-May-15			Index Future	614.63	614.1600	614.6320	614.1600	0.00
30/01/2015	ILBI On 06-August-15			Index Future	624.81	624.3320	624.8110	624.3320	0.00
30/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9500	6.0900	93.9500	0.00
30/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.03	94.0300	6.0300	94.0300	2,850.00
30/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.99	94.0700	5.9900	94.0700	0.00
30/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.96	94.1200	5.9600	94.1200	0.00
30/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.96	94.1300	5.9600	94.1300	5,000.00
30/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.95	94.1400	5.9500	94.1400	0.00
30/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.96	94.1200	5.9600	94.1200	0.00
30/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.02	94.0500	6.0200	94.0500	0.00
30/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.12	93.9300	6.1200	93.9300	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
30/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.24	93.7700	6.2400	93.7700	0.00
30/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	0.00
30/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.47	93.5400	6.4700	93.5400	0.00
30/01/2015	R023 On 05-February-15			Bond Future	6.85	109.3792	6.8522	109.3792	7,423.00
30/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	11179	12	11179	12	0.00
30/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	11124	12	11124	12	0.00
30/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	11234	12	11234	12	0.00
30/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R023 On 07-May-15			Bond Future	6.87	107.1631	6.8737	107.1631	7,142.00
30/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	7456	8	7456	8	0.00
30/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	7568	8	7568	8	0.00
30/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	7512	8	7512	8	0.00
30/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	9	0	9	0	0.00
30/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	8	0	8	0	0.00
30/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	9	0	9	0	0.00
30/01/2015	R023 On 06-August-15			Bond Future	6.88	108.9811	6.8754	108.9811	0.00
30/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	7861	8	7861	8	0.00
30/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	12195	13	12195	13	0.00
30/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	7914	8	7914	8	0.00
30/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	7966	8	7966	8	0.00
30/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	60	0	60	0	0.00
30/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	56	0	56	0	0.00
30/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	58	0	58	0	0.00
30/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	2	0	2	0	911.00
30/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
30/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
30/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
30/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
30/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R186 On 05-February-15			Bond Future	7.12	128.8969	7.1223	128.8969	24,913.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	13992	15	13992	15	0.00
30/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	14072	15	14072	15	0.00
30/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	15950	17	15950	17	0.00
30/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	13913	15	13913	15	0.00
30/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	11579	12	11579	12	0.00
30/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	11986	13	11986	13	0.00
30/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	7823	9	7823	9	0.00
30/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	8249	9	8249	9	0.00
30/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
30/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
30/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
30/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R186 On 07-May-15			Bond Future	7.15	130.9090	7.1509	130.9090	16,665.00
30/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	9568	10	9568	10	0.00
30/01/2015	R186 On 07-May-15	7.40	Call	Bond Future	3281	4	3281	4	0.00
30/01/2015	R186 On 07-May-15	7.50	Call	Bond Future	3915	4	3915	4	0.00
30/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	9648	10	9648	10	0.00
30/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	6047	7	6047	7	0.00
30/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	9488	10	9488	10	0.00
30/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	3592	4	3592	4	0.00
30/01/2015	R186 On 07-May-15	7.40	Put	Bond Future	1034	1	1034	1	4,350.00
30/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	52	0	52	0	0.00
30/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	49	0	49	0	0.00
30/01/2015	R186 On 07-May-15	7.50	Put	Bond Future	781	1	781	1	4,350.00
30/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	54	0	54	0	0.00
30/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	901	1	901	1	4,400.00
30/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	304	0	304	0	300.00
30/01/2015	R186 On 06-August-15			Bond Future	7.16	127.8303	7.1639	127.8303	0.00
30/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	7722	8	7722	8	0.00
30/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	7792	8	7792	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
30/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	7651	8	7651	8	0.00
30/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	14382	15	14382	15	0.00
30/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	528	0	528	0	0.00
30/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	504	0	504	0	0.00
30/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	36	0	36	0	2,500.00
30/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	516	0	516	0	0.00
30/01/2015	R186 On 05-November-15			Bond Future	7.16	130.0965	7.1602	130.0965	0.00
30/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	9605	10	9605	10	0.00
30/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	9742	10	9742	10	0.00
30/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	9673	10	9673	10	0.00
30/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	14998	16	14998	16	0.00
30/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	538	0	538	0	0.00
30/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	95	0	95	0	2,600.00
30/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	527	0	527	0	0.00
30/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	549	0	549	0	0.00
30/01/2015	R197 On 05-February-15			Bond Future	286.07	285.0666	286.0692	285.0666	0.00
30/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2931	4	2931	4	0.00
30/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2941	4	2941	4	0.00
30/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2921	4	2921	4	0.00
30/01/2015	R197 On 07-May-15			Bond Future	290.56	289.5401	290.5573	289.5401	888.00
30/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3453	4	3453	4	0.00
30/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3443	4	3443	4	0.00
30/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3433	4	3433	4	0.00
30/01/2015	R197 On 06-August-15			Bond Future	289.35	288.3214	289.3495	288.3214	0.00
30/01/2015	R197 On 06-August-15	288.01	Call	Bond Future	1340	0	1340	0	0.00
30/01/2015	R197 On 06-August-15	288.00	Call	Bond Future	1350	0	1350	0	0.00
30/01/2015	R197 On 06-August-15	287.99	Call	Bond Future	1360	0	1360	0	0.00
30/01/2015	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
30/01/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 05-February-15			Bond Future	235.86	235.8892	235.8613	235.8892	223.00
30/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	2871	3	2871	3	0.00
30/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	2851	3	2851	3	0.00
30/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	2861	3	2861	3	0.00
30/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 07-May-15			Bond Future	239.56	239.5910	239.5617	239.5910	50,761.00
30/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1062	1	1062	1	0.00
30/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1072	1	1072	1	0.00
30/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1052	1	1052	1	0.00
30/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 06-August-15			Bond Future	240.37	240.4060	240.3708	240.4060	0.00
30/01/2015	R202 On 06-August-15	240.01	Call	Bond Future	361	0	361	0	0.00
30/01/2015	R202 On 06-August-15	239.99	Call	Bond Future	381	0	381	0	0.00
30/01/2015	R202 On 06-August-15	240.00	Call	Bond Future	371	0	371	0	0.00
30/01/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R203 On 05-February-15			Bond Future	6.24	108.2602	6.2413	108.2602	10,008.00
30/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3447	4	3447	4	55.00
30/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4970	5	4970	5	0.00
30/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4947	5	4947	5	0.00
30/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4993	5	4993	5	0.00
30/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R203 On 07-May-15			Bond Future	6.23	105.7841	6.2320	105.7841	4,774.00
30/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2224	2	2224	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
30/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2245	2	2245	2	0.00
30/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2202	2	2202	2	0.00
30/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	5	0	5	0	0.00
30/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	5	0	5	0	0.00
30/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	5	0	5	0	0.00
30/01/2015	R203 On 06-August-15			Bond Future	6.15	107.5791	6.1529	107.5791	0.00
30/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1288	1	1288	1	0.00
30/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1304	1	1304	1	0.00
30/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1320	1	1320	1	0.00
30/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	126	0	126	0	0.00
30/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	123	0	123	0	0.00
30/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	129	0	129	0	0.00
30/01/2015	R203 On 05-November-15			Bond Future	5.99	105.3159	5.9935	105.3159	0.00
30/01/2015	R203 On 05-November-15	5.99	Call	Bond Future	525	0	525	0	0.00
30/01/2015	R203 On 05-November-15	6.01	Call	Bond Future	544	0	544	0	0.00
30/01/2015	R203 On 05-November-15	6.00	Call	Bond Future	534	0	534	0	0.00
30/01/2015	R203 On 05-November-15	6.00	Put	Bond Future	522	0	522	0	0.00
30/01/2015	R203 On 05-November-15	5.99	Put	Bond Future	531	0	531	0	0.00
30/01/2015	R203 On 05-November-15	6.01	Put	Bond Future	514	0	514	0	0.00
30/01/2015	R204 On 05-February-15			Bond Future	6.43	106.6211	6.4317	106.6211	7,797.00
30/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	6102	6	6102	6	0.00
30/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	6134	6	6134	6	0.00
30/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	6070	6	6070	6	0.00
30/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R204 On 07-May-15			Bond Future	6.44	108.2854	6.4429	108.2854	8,394.00
30/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3368	4	3368	4	0.00
30/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3430	4	3430	4	0.00
30/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3399	4	3399	4	0.00
30/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	9	0	9	0	0.00
30/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	8	0	8	0	0.00
30/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	8	0	8	0	0.00
30/01/2015	R204 On 06-August-15			Bond Future	6.41	106.0847	6.4139	106.0847	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
30/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5907	6	5907	6	0.00
30/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3994	4	3994	4	0.00
30/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	4051	4	4051	4	0.00
30/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	4023	4	4023	4	0.00
30/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	1	0	1	0	699.00
30/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	23	0	23	0	0.00
30/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	24	0	24	0	0.00
30/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	22	0	22	0	0.00
30/01/2015	R204 On 05-November-15			Bond Future	6.34	107.9651	6.3374	107.9651	0.00
30/01/2015	R204 On 05-November-15	6.25	Call	Bond Future	813	0	813	0	0.00
30/01/2015	R204 On 05-November-15	6.26	Call	Bond Future	827	0	827	0	0.00
30/01/2015	R204 On 05-November-15	6.24	Call	Bond Future	799	0	799	0	0.00
30/01/2015	R204 On 05-November-15	6.26	Put	Bond Future	1049	0	1049	0	0.00
30/01/2015	R204 On 05-November-15	6.25	Put	Bond Future	1064	0	1064	0	0.00
30/01/2015	R204 On 05-November-15	6.24	Put	Bond Future	1079	0	1079	0	0.00
30/01/2015	R207 On 05-February-15			Bond Future	6.56	103.6886	6.5620	103.6886	16,578.00
30/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7847	8	7847	8	0.00
30/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7808	8	7808	8	0.00
30/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7770	8	7770	8	0.00
30/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R207 On 07-May-15			Bond Future	6.58	105.3071	6.5814	105.3071	21,539.00
30/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	6474	7	6474	7	0.00
30/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4519	5	4519	5	66.00
30/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6511	7	6511	7	0.00
30/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	6437	7	6437	7	0.00
30/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	8	0	8	0	0.00
30/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R207 On 06-August-15			Bond Future	6.57	103.4500	6.5697	103.4500	0.00
30/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4440	5	4440	5	0.00
30/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4510	5	4510	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
30/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4475	5	4475	5	0.00
30/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3491	4	3491	4	70.00
30/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	57	0	57	0	0.00
30/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	55	0	55	0	0.00
30/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	54	0	54	0	0.00
30/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	136	0	136	0	0.00
30/01/2015	R207 On 05-November-15			Bond Future	6.52	105.2839	6.5196	105.2839	0.00
30/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4486	5	4486	5	0.00
30/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4550	5	4550	5	0.00
30/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4518	5	4518	5	0.00
30/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3528	4	3528	4	53.00
30/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	127	0	127	0	0.00
30/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	254	0	254	0	0.00
30/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	121	0	121	0	0.00
30/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	124	0	124	0	0.00
30/01/2015	R208 On 05-February-15			Bond Future	6.69	103.0669	6.6920	103.0669	14,937.00
30/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	8480	9	8480	9	0.00
30/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8569	9	8569	9	0.00
30/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8524	9	8524	9	0.00
30/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R208 On 07-May-15			Bond Future	6.71	101.2765	6.7119	101.2765	47,315.00
30/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5923	6	5923	6	0.00
30/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	6011	6	6011	6	0.00
30/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5967	6	5967	6	0.00
30/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	5	0	5	0	0.00
30/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	5	0	5	0	0.00
30/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	5	0	5	0	0.00
30/01/2015	R208 On 06-August-15			Bond Future	6.71	102.9951	6.7072	102.9951	0.00
30/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5832	6	5832	6	0.00
30/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5791	6	5791	6	0.00
30/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5874	6	5874	6	0.00
30/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	9364	10	9364	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
30/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	2	0	2	0	198.00
30/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	52	0	52	0	0.00
30/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	51	0	51	0	0.00
30/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	49	0	49	0	0.00
30/01/2015	R208 On 05-November-15			Bond Future	6.68	101.4183	6.6765	101.4183	0.00
30/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	7725	8	7725	8	0.00
30/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4894	5	4894	5	0.00
30/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4931	5	4931	5	0.00
30/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4857	5	4857	5	0.00
30/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	34	0	34	0	2,200.00
30/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	227	0	227	0	0.00
30/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	222	0	222	0	0.00
30/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	233	0	233	0	0.00
30/01/2015	R209 On 05-February-15			Bond Future	7.68	87.9227	7.6824	87.9227	11,820.00
30/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	12854	13	12854	13	0.00
30/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	12782	13	12782	13	0.00
30/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	10948	11	10948	11	0.00
30/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	12710	13	12710	13	0.00
30/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R209 On 07-May-15			Bond Future	7.71	86.1476	7.7141	86.1476	4,783.00
30/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	10736	11	10736	11	0.00
30/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	10663	11	10663	11	0.00
30/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	10590	11	10590	11	0.00
30/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	39	0	39	0	0.00
30/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	40	0	40	0	0.00
30/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	37	0	37	0	0.00
30/01/2015	R209 On 06-August-15			Bond Future	7.74	87.6096	7.7354	87.6096	0.00
30/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	16678	17	16678	17	0.00
30/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	10640	11	10640	11	0.00
30/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	10708	11	10708	11	0.00
30/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	10572	11	10572	11	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
30/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	243	0	243	0	0.00
30/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	19	0	19	0	2,914.00
30/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	237	0	237	0	0.00
30/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	249	0	249	0	0.00
30/01/2015	R209 On 05-November-15			Bond Future	7.75	86.0122	7.7461	86.0122	0.00
30/01/2015	R209 On 05-November-15	7.99	Call	Bond Future	4705	3	4705	3	0.00
30/01/2015	R209 On 05-November-15	8.01	Call	Bond Future	4810	3	4810	3	0.00
30/01/2015	R209 On 05-November-15	8.00	Call	Bond Future	4758	3	4758	3	0.00
30/01/2015	R209 On 05-November-15	8.00	Put	Bond Future	2515	0	2515	0	0.00
30/01/2015	R209 On 05-November-15	8.01	Put	Bond Future	2480	0	2480	0	0.00
30/01/2015	R209 On 05-November-15	7.99	Put	Bond Future	2549	0	2549	0	0.00
30/01/2015	R210 On 05-February-15			Bond Future	175.90	175.9207	175.8997	175.9207	82.00
30/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	890	1	890	1	0.00
30/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	910	1	910	1	0.00
30/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	900	1	900	1	0.00
30/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 07-May-15			Bond Future	176.58	176.6065	176.5846	176.6065	536.00
30/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	415	0	415	0	0.00
30/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	425	0	425	0	0.00
30/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	405	0	405	0	0.00
30/01/2015	R210 On 06-August-15			Bond Future	179.59	179.6167	179.5904	179.6167	0.00
30/01/2015	R210 On 06-August-15	178.99	Call	Bond Future	600	1	600	1	0.00
30/01/2015	R210 On 06-August-15	179.01	Call	Bond Future	580	1	580	1	0.00
30/01/2015	R210 On 06-August-15	179.00	Call	Bond Future	590	1	590	1	0.00
30/01/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 05-February-15			Bond Future	130.35	130.3696	130.3533	130.3696	0.00
30/01/2015	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
30/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2647	3	2647	3	0.00
30/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2657	3	2657	3	0.00
30/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2637	3	2637	3	0.00
30/01/2015	R211 On 07-May-15			Bond Future	132.40	132.4155	132.3984	132.4155	1,120.00
30/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2602	3	2602	3	0.00
30/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2612	3	2612	3	0.00
30/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2592	3	2592	3	0.00
30/01/2015	R211 On 06-August-15			Bond Future	134.60	134.6191	134.5987	134.6191	0.00
30/01/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R211 On 06-August-15	135.00	Put	Bond Future	401	0	401	0	0.00
30/01/2015	R211 On 06-August-15	134.99	Put	Bond Future	391	0	391	0	0.00
30/01/2015	R211 On 06-August-15	135.01	Put	Bond Future	411	0	411	0	0.00
30/01/2015	R212 On 05-February-15			Bond Future	136.02	136.1278	136.0249	136.1278	1,621.00
30/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1965	2	1965	2	0.00
30/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1975	2	1975	2	0.00
30/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1985	2	1985	2	0.00
30/01/2015	R212 On 07-May-15			Bond Future	138.16	138.2640	138.1590	138.2640	1,158.00
30/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2841	3	2841	3	0.00
30/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2851	3	2851	3	0.00
30/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2831	3	2831	3	0.00
30/01/2015	R212 On 06-August-15			Bond Future	140.45	140.5621	140.4522	140.5621	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
30/01/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/01/2015	R212 On 06-August-15	140.99	Put	Bond Future	538	0	538	0	0.00
30/01/2015	R212 On 06-August-15	141.00	Put	Bond Future	548	0	548	0	0.00
30/01/2015	R212 On 06-August-15	141.01	Put	Bond Future	558	0	558	0	0.00
30/01/2015	R213 On 05-February-15			Bond Future	7.52	98.9473	7.5226	98.9473	15,818.00
30/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	13732	14	13732	14	0.00
30/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	13875	14	13875	14	0.00
30/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	13804	14	13804	14	0.00
30/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R213 On 07-May-15			Bond Future	7.55	96.9480	7.5538	96.9480	2,293.00
30/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	9746	10	9746	10	0.00
30/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	9893	11	9893	11	0.00
30/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	9819	10	9819	10	0.00
30/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	45	0	45	0	0.00
30/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	47	0	47	0	0.00
30/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	43	0	43	0	0.00
30/01/2015	R213 On 06-August-15			Bond Future	7.57	98.5927	7.5733	98.5927	0.00
30/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	8167	9	8167	9	0.00
30/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	8101	9	8101	9	0.00
30/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	8034	9	8034	9	0.00
30/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	476	0	476	0	0.00
30/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	486	0	486	0	0.00
30/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	465	0	465	0	0.00
30/01/2015	R213 On 05-November-15			Bond Future	7.58	96.7919	7.5828	96.7919	0.00
30/01/2015	R213 On 05-November-15	7.74	Call	Bond Future	4022	2	4022	2	0.00
30/01/2015	R213 On 05-November-15	7.76	Call	Bond Future	4120	2	4120	2	0.00
30/01/2015	R213 On 05-November-15	7.75	Call	Bond Future	4071	2	4071	2	0.00
30/01/2015	R213 On 05-November-15	7.74	Put	Bond Future	2677	0	2677	0	0.00
30/01/2015	R213 On 05-November-15	7.76	Put	Bond Future	2605	0	2605	0	0.00
30/01/2015	R213 On 05-November-15	7.75	Put	Bond Future	2641	0	2641	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
30/01/2015	R214 On 05-February-15			Bond Future	7.74	89.6366	7.7374	89.6366	9,584.00
30/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	15059	16	15059	16	0.00
30/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	14987	15	14987	15	0.00
30/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	14914	15	14914	15	0.00
30/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R214 On 07-May-15			Bond Future	7.77	87.7452	7.7673	87.7452	5,983.00
30/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	12086	13	12086	13	0.00
30/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	12162	13	12162	13	0.00
30/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	12010	13	12010	13	0.00
30/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	32	0	32	0	0.00
30/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	33	0	33	0	0.00
30/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	34	0	34	0	0.00
30/01/2015	R214 On 06-August-15			Bond Future	7.79	89.2338	7.7877	89.2338	0.00
30/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	9149	10	9149	10	0.00
30/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	9219	10	9219	10	0.00
30/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	9289	10	9289	10	0.00
30/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	587	1	587	1	0.00
30/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	575	0	575	0	0.00
30/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	563	0	563	0	0.00
30/01/2015	R214 On 05-November-15			Bond Future	7.80	87.5206	7.8000	87.5206	0.00
30/01/2015	R214 On 05-November-15	8.01	Call	Bond Future	4966	3	4966	3	0.00
30/01/2015	R214 On 05-November-15	8.00	Call	Bond Future	4912	2	4912	2	0.00
30/01/2015	R214 On 05-November-15	7.99	Call	Bond Future	4857	2	4857	2	0.00
30/01/2015	R214 On 05-November-15	7.99	Put	Bond Future	3040	0	3040	0	0.00
30/01/2015	R214 On 05-November-15	8.00	Put	Bond Future	3000	0	3000	0	0.00
30/01/2015	R214 On 05-November-15	8.01	Put	Bond Future	2961	0	2961	0	0.00
30/01/2015	R248 On 05-February-15			Bond Future	7.82	115.4273	7.8225	115.4273	24,340.00
30/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	18447	19	18447	19	0.00
30/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	18540	19	18540	19	0.00
30/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	18353	19	18353	19	0.00
30/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/01/2015	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
30/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 07-May-15			Bond Future	7.85	112.7995	7.8540	112.7995	12,730.00
30/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	15628	16	15628	16	0.00
30/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	15530	16	15530	16	0.00
30/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	15725	16	15725	16	0.00
30/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 06-August-15			Bond Future	7.88	114.7131	7.8761	114.7131	0.00
30/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	10092	11	10092	11	0.00
30/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	10307	11	10307	11	0.00
30/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	10200	11	10200	11	0.00
30/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 05-November-15			Bond Future	7.89	112.3111	7.8901	112.3111	0.00
30/01/2015	R248 On 05-November-15	7.99	Call	Bond Future	1250	2	1250	2	0.00
30/01/2015	R248 On 05-November-15	8.01	Call	Bond Future	1497	2	1497	2	0.00
30/01/2015	R248 On 05-November-15	8.00	Call	Bond Future	1373	2	1373	2	0.00
30/01/2015	R248 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2015	R248 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00