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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/01/2015 TO: 28/01/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0857 On 31-March-21			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
28/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	2025 On 05-February-15			Bond Future	117.66	117.6924	117.6645	117.6924	16.00
28/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1325	1	1	1	0.00
28/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1345	1	1	1	0.00
28/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1335	1	1	1	0.00
28/01/2015	2025 On 07-May-15			Bond Future	119.51	119.5428	119.5124	119.5428	0.00
28/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1488	1	1	1	0.00
28/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1498	1	1	1	0.00
28/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1478	1	1	1	0.00
28/01/2015	2025 On 06-August-15			Bond Future	121.51	121.5447	121.5115	121.5447	0.00
28/01/2015	2025 On 06-August-15	120.99	Call	Bond Future	522	1	1	1	0.00
28/01/2015	2025 On 06-August-15	121.01	Call	Bond Future	502	1	1	1	0.00
28/01/2015	2025 On 06-August-15	121.00	Call	Bond Future	512	1	1	1	0.00
28/01/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 05-February-15			Bond Future	7.49	103.6197	104.7756	103.6197	6,938.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	14583	13	15	13	0.00
28/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	14509	13	15	13	0.00
28/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	14657	14	15	14	0.00
28/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 07-May-15			Bond Future	7.52	105.2402	106.4126	105.2402	0.00
28/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	10422	9	10	9	0.00
28/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	10343	9	10	9	0.00
28/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	10265	9	10	9	0.00
28/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 06-August-15			Bond Future	7.55	103.0190	104.2093	103.0190	0.00
28/01/2015	2030 On 06-August-15	7.74	Call	Bond Future	1714	1	2	1	0.00
28/01/2015	2030 On 06-August-15	7.76	Call	Bond Future	1888	1	2	1	0.00
28/01/2015	2030 On 06-August-15	7.75	Call	Bond Future	1801	1	2	1	0.00
28/01/2015	2030 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2030 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 05-February-15			Bond Future	7.67	107.1594	108.4422	107.1594	15.00
28/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	7767	6	8	6	0.00
28/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	7679	6	8	6	0.00
28/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	7591	6	8	6	0.00
28/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 07-May-15			Bond Future	7.71	104.6805	105.9817	104.6805	0.00
28/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	7357	6	7	6	0.00
28/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	7183	6	7	6	0.00
28/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	7270	6	7	6	0.00
28/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 07-May-15	8.51	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
28/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 06-August-15			Bond Future	7.73	106.4596	107.7809	106.4596	0.00
28/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	7069	6	7	6	0.00
28/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	6982	6	7	6	0.00
28/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	6895	6	7	6	0.00
28/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 05-November-15			Bond Future	7.75	104.1926	105.5342	104.1926	0.00
28/01/2015	2032 On 05-November-15	8.00	Call	Bond Future	2363	1	2	1	0.00
28/01/2015	2032 On 05-November-15	7.99	Call	Bond Future	2271	1	2	1	0.00
28/01/2015	2032 On 05-November-15	8.01	Call	Bond Future	2455	1	2	1	0.00
28/01/2015	2032 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 05-February-15			Bond Future	7.76	106.5472	107.9371	106.5472	36,014.00
28/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	16864	15	17	15	0.00
28/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	16949	16	17	16	0.00
28/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	16779	15	17	15	0.00
28/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 07-May-15			Bond Future	7.80	108.2134	109.6235	108.2134	500.00
28/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	11918	11	12	11	0.00
28/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	12101	11	12	11	0.00
28/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	12010	11	12	11	0.00
28/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 06-August-15			Bond Future	7.83	105.7922	107.2242	105.7922	0.00
28/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	9355	8	9	8	0.00
28/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	9261	8	9	8	0.00
28/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	9449	8	9	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
28/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 05-November-15			Bond Future	7.84	107.6724	109.1267	107.6724	0.00
28/01/2015	2037 On 05-November-15	7.99	Call	Bond Future	1619	0	2	0	0.00
28/01/2015	2037 On 05-November-15	8.00	Call	Bond Future	1724	0	2	0	0.00
28/01/2015	2037 On 05-November-15	8.01	Call	Bond Future	1829	0	2	0	0.00
28/01/2015	2037 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2037 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 05-February-15			Bond Future	124.07	124.1028	124.0743	124.1028	3,741.00
28/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	1064	1	1	1	0.00
28/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	1074	1	1	1	0.00
28/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	1084	1	1	1	0.00
28/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 07-May-15			Bond Future	126.02	126.0539	126.0229	126.0539	0.00
28/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	977	1	1	1	0.00
28/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	987	1	1	1	0.00
28/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	967	1	1	1	0.00
28/01/2015	2038 On 06-August-15			Bond Future	128.13	128.1622	128.1281	128.1622	0.00
28/01/2015	2038 On 06-August-15	127.99	Call	Bond Future	138	0	0	0	0.00
28/01/2015	2038 On 06-August-15	128.01	Call	Bond Future	118	0	0	0	0.00
28/01/2015	2038 On 06-August-15	128.00	Call	Bond Future	128	0	0	0	0.00
28/01/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 05-February-15			Bond Future	7.86	108.7650	110.3046	108.7650	6,042.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	12729	11	13	11	0.00
28/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	12629	11	13	11	0.00
28/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	12529	11	13	11	0.00
28/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 07-May-15			Bond Future	7.90	110.4659	112.0279	110.4659	3,650.00
28/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	12267	11	12	11	0.00
28/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	12066	11	12	11	0.00
28/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	12167	11	12	11	0.00
28/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 06-August-15			Bond Future	7.93	107.9577	109.5442	107.9577	0.00
28/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	9160	8	9	8	0.00
28/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	9369	8	9	8	0.00
28/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	9265	8	9	8	0.00
28/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 05-November-15			Bond Future	7.94	109.8764	111.4879	109.8764	0.00
28/01/2015	2044 On 05-November-15	8.24	Call	Bond Future	3529	2	4	2	0.00
28/01/2015	2044 On 05-November-15	8.25	Call	Bond Future	3643	2	4	2	0.00
28/01/2015	2044 On 05-November-15	8.26	Call	Bond Future	3756	2	4	2	0.00
28/01/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 05-February-15			Bond Future	126.53	126.5625	126.5333	126.5625	5,889.00
28/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2543	3	3	3	0.00
28/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2523	3	3	3	0.00
28/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2533	3	3	3	0.00
28/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00

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28/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 07-May-15			Bond Future	127.15	127.1837	127.1518	127.1837	0.00
28/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	142	0	0	0	0.00
28/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	152	0	0	0	0.00
28/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	162	0	0	0	0.00
28/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 06-August-15			Bond Future	129.32	129.3544	129.3197	129.3544	0.00
28/01/2015	2046 On 06-August-15	129.01	Call	Bond Future	310	0	0	0	0.00
28/01/2015	2046 On 06-August-15	128.99	Call	Bond Future	330	0	0	0	0.00
28/01/2015	2046 On 06-August-15	129.00	Call	Bond Future	320	0	0	0	0.00
28/01/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 05-February-15			Bond Future	134.05	134.0836	134.0533	134.0836	2,753.00
28/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4063	4	4	4	0.00
28/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4043	4	4	4	0.00
28/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4053	4	4	4	0.00
28/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 07-May-15			Bond Future	136.16	136.1918	136.1587	136.1918	0.00
28/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1149	1	1	1	0.00
28/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1169	1	1	1	0.00
28/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1159	1	1	1	0.00
28/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 06-August-15			Bond Future	136.99	137.0295	136.9932	137.0295	0.00
28/01/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 06-August-15	136.99	Call	Bond Future	3	0	0	0	0.00
28/01/2015	2050 On 06-August-15	137.01	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
28/01/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	2050 On 06-August-15	137.00	Put	Bond Future	7	0	0	0	0.00
28/01/2015	2050 On 06-August-15	137.01	Put	Bond Future	17	0	0	0	0.00
28/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	AL12 On 05-February-15			Index Future	583.86	576.5500	583.8590	576.5500	0.00
28/01/2015	AL12 On 07-May-15			Index Future	592.98	585.5620	592.9800	585.5620	0.00
28/01/2015	AL37 On 05-February-15			Index Future	462.92	461.7820	462.9200	461.7820	4.00
28/01/2015	AL37 On 07-May-15			Index Future	470.15	469.0000	470.1530	469.0000	116.00
28/01/2015	AL37 On 06-August-15			Index Future	478.05	476.8780	478.0460	476.8780	0.00
28/01/2015	AL7T On 05-February-15			Index Future	562.46	558.7580	562.4580	558.7580	2.00
28/01/2015	AL7T On 07-May-15			Index Future	571.25	567.4920	571.2460	567.4920	3.00
28/01/2015	AL7T On 06-August-15			Index Future	580.84	577.0250	580.8370	577.0250	0.00
28/01/2015	ALBI On 05-February-15			Index Future	512.46	508.7900	512.4560	508.7900	722.00
28/01/2015	ALBI On 07-May-15			Index Future	520.46	516.7430	520.4620	516.7430	48.00
28/01/2015	ALBI On 06-August-15			Index Future	529.20	525.4240	529.2000	525.4240	0.00
28/01/2015	ALBI On 05-November-15			Index Future	538.67	534.8320	538.6660	534.8320	0.00
28/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C023 On 28-February-23			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
28/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C211 On 31-January-17			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
28/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2015	EL28 On 05-February-15			Bond Future	122.94	123.1061	122.9435	123.1061	0.00
28/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	3047	3	3	3	0.00
28/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	3067	3	3	3	0.00
28/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	3057	3	3	3	0.00
28/01/2015	EL28 On 07-May-15			Bond Future	123.36	123.5321	123.3648	123.5321	0.00
28/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1635	1	2	1	0.00
28/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1645	1	2	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
28/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1625	1	2	1	0.00
28/01/2015	EL28 On 06-August-15			Bond Future	125.47	125.6409	125.4684	125.6409	0.00
28/01/2015	EL28 On 06-August-15	125.01	Call	Bond Future	458	1	0	1	0.00
28/01/2015	EL28 On 06-August-15	125.00	Call	Bond Future	468	1	0	1	0.00
28/01/2015	EL28 On 06-August-15	124.99	Call	Bond Future	478	1	0	1	0.00
28/01/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 05-February-15			Bond Future	8.60	91.8538	92.9291	91.8538	6,576.00
28/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	10872	10	11	10	0.00
28/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	10802	10	11	10	0.00
28/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	10732	10	11	10	0.00
28/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 07-May-15			Bond Future	8.66	89.5030	90.5936	89.5030	0.00
28/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	8554	7	9	7	0.00
28/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	8410	7	8	7	0.00
28/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	8482	7	8	7	0.00
28/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 06-August-15			Bond Future	8.71	91.0239	92.1315	91.0239	0.00
28/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	6952	6	7	6	0.00
28/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	6879	6	7	6	0.00
28/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	7026	6	7	6	0.00
28/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 05-November-15			Bond Future	8.75	88.8500	89.9746	88.8500	0.00
28/01/2015	ES33 On 05-November-15	9.00	Call	Bond Future	2041	1	2	1	0.00
28/01/2015	ES33 On 05-November-15	8.99	Call	Bond Future	1962	1	2	1	0.00
28/01/2015	ES33 On 05-November-15	9.01	Call	Bond Future	2120	1	2	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
28/01/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	GOVI On 05-February-15			GOVI	507.72	504.6030	507.7160	504.6030	292.00
28/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	477260	45	48	45	0.00
28/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	477160	45	48	45	0.00
28/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	477060	45	48	45	0.00
28/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 07-May-15			GOVI	515.65	512.4910	515.6480	512.4910	281.00
28/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	656580	63	66	63	0.00
28/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	656480	62	66	62	0.00
28/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	656380	62	66	62	0.00
28/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 06-August-15			GOVI	524.31	521.0990	524.3060	521.0990	0.00
28/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	243060	21	24	21	0.00
28/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	242960	21	24	21	0.00
28/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	243160	21	24	21	0.00
28/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 05-November-15			GOVI	533.68	530.4300	533.6840	530.4300	0.00
28/01/2015	GOVI On 05-November-15	530.01	Call	GOVI	36740	0	4	0	0.00
28/01/2015	GOVI On 05-November-15	530.00	Call	GOVI	36840	0	4	0	0.00
28/01/2015	GOVI On 05-November-15	529.99	Call	GOVI	36940	0	4	0	0.00
28/01/2015	GOVI On 05-November-15	530.00	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 05-November-15	529.99	Put	GOVI	0	0	0	0	0.00
28/01/2015	GOVI On 05-November-15	530.01	Put	GOVI	0	0	0	0	0.00
28/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
28/01/2015	IGOV On 05-February-15			Index Future	358.12	223.2700	358.1200	223.2700	535.00
28/01/2015	IGOV On 07-May-15			Index Future	363.74	226.7790	363.7440	226.7790	640.00
28/01/2015	IGOV On 06-August-15			Index Future	369.88	230.6060	369.8800	230.6060	0.00
28/01/2015	IGOV On 05-November-15			Index Future	376.53	234.7530	376.5250	234.7530	0.00
28/01/2015	ILBI On 05-February-15			Index Future	604.50	604.8120	604.4980	604.8120	159.00
28/01/2015	ILBI On 07-May-15			Index Future	614.25	614.5720	614.2510	614.5720	0.00
28/01/2015	ILBI On 06-August-15			Index Future	624.43	624.7520	624.4250	624.7520	0.00
28/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.06	93.9400	93.9400	93.9400	0.00
28/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	5.98	93.9700	94.0200	93.9700	2,850.00
28/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.94	94.0100	94.0600	94.0100	0.00
28/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.89	94.0600	94.1100	94.0600	0.00
28/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.88	94.0700	94.1200	94.0700	5,000.00
28/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.87	94.0800	94.1300	94.0800	0.00
28/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.89	94.0600	94.1100	94.0600	0.00
28/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	5.96	93.9900	94.0400	93.9900	0.00
28/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.08	93.8700	93.9200	93.8700	0.00
28/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.24	93.7100	93.7600	93.7100	0.00
28/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.37	93.5800	93.6300	93.5800	0.00
28/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.47	93.4800	93.5300	93.4800	0.00
28/01/2015	R023 On 05-February-15			Bond Future	6.85	108.4505	108.9956	108.4505	8,859.00
28/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	11206	11	11	11	0.00
28/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	11151	11	11	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
28/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	11261	11	11	11	0.00
28/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R023 On 07-May-15			Bond Future	6.87	106.2230	106.7750	106.2230	6,782.00
28/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	7489	7	7	7	0.00
28/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	7600	7	8	7	0.00
28/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	7545	7	8	7	0.00
28/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	12	0	0	0	0.00
28/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	12	0	0	0	0.00
28/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	13	0	0	0	0.00
28/01/2015	R023 On 06-August-15			Bond Future	6.87	108.0276	108.5870	108.0276	0.00
28/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	7909	7	8	7	0.00
28/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	12229	12	12	12	0.00
28/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	7961	7	8	7	0.00
28/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	8013	7	8	7	0.00
28/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	75	0	0	0	0.00
28/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	70	0	0	0	0.00
28/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	73	0	0	0	0.00
28/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	4	0	0	0	911.00
28/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
28/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1	1	0.00
28/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
28/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
28/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R186 On 05-February-15			Bond Future	7.09	127.5284	128.4713	127.5284	27,397.00
28/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	14266	13	14	13	0.00
28/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	14345	13	14	13	0.00
28/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	16224	15	16	15	0.00
28/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	14187	13	14	13	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
28/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	11853	11	12	11	0.00
28/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	12260	11	12	11	0.00
28/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	8097	7	8	7	0.00
28/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	8522	8	9	8	0.00
28/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
28/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
28/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
28/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R186 On 07-May-15			Bond Future	7.12	129.5228	130.4784	129.5228	13,501.00
28/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	9850	9	10	9	0.00
28/01/2015	R186 On 07-May-15	7.40	Call	Bond Future	3501	0	4	0	0.00
28/01/2015	R186 On 07-May-15	7.50	Call	Bond Future	4146	0	4	0	0.00
28/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	9930	9	10	9	0.00
28/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	6307	5	6	5	0.00
28/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	9770	9	10	9	0.00
28/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	3818	3	4	3	0.00
28/01/2015	R186 On 07-May-15	7.40	Put	Bond Future	975	0	1	0	4,350.00
28/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	53	0	0	0	0.00
28/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	51	0	0	0	0.00
28/01/2015	R186 On 07-May-15	7.50	Put	Bond Future	732	0	1	0	4,350.00
28/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	55	0	0	0	0.00
28/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	846	1	1	1	4,400.00
28/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	284	0	0	0	300.00
28/01/2015	R186 On 06-August-15			Bond Future	7.13	126.4237	127.3932	126.4237	0.00
28/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	7984	7	8	7	0.00
28/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	8056	7	8	7	0.00
28/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	7913	7	8	7	0.00
28/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	14677	14	15	14	0.00
28/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	502	1	1	1	0.00
28/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	480	1	0	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
28/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	43	0	0	0	2,500.00
28/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	491	1	0	1	0.00
28/01/2015	R186 On 05-November-15			Bond Future	7.13	128.6698	129.6528	128.6698	0.00
28/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	9906	9	10	9	0.00
28/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	10046	9	10	9	0.00
28/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	9976	9	10	9	0.00
28/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	15307	14	15	14	0.00
28/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	544	1	1	1	0.00
28/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	109	0	0	0	2,600.00
28/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	535	1	1	1	0.00
28/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	554	1	1	1	0.00
28/01/2015	R197 On 05-February-15			Bond Future	285.10	285.1677	285.1000	285.1677	888.00
28/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3900	4	4	4	0.00
28/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3910	4	4	4	0.00
28/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3890	4	4	4	0.00
28/01/2015	R197 On 07-May-15			Bond Future	289.58	289.6510	289.5776	289.6510	0.00
28/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4432	4	4	4	0.00
28/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4422	4	4	4	0.00
28/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4412	4	4	4	0.00
28/01/2015	R197 On 06-August-15			Bond Future	288.36	288.4411	288.3608	288.4411	0.00
28/01/2015	R197 On 06-August-15	288.01	Call	Bond Future	351	0	0	0	0.00
28/01/2015	R197 On 06-August-15	288.00	Call	Bond Future	361	0	0	0	0.00
28/01/2015	R197 On 06-August-15	287.99	Call	Bond Future	371	0	0	0	0.00
28/01/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R197 On 06-August-15	287.99	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
28/01/2015	R202 On 05-February-15			Bond Future	235.92	235.9741	235.9175	235.9741	50,902.00
28/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	2928	3	3	3	0.00
28/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	2908	3	3	3	0.00
28/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	2918	3	3	3	0.00
28/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 07-May-15			Bond Future	239.62	239.6842	239.6223	239.6842	0.00
28/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1122	1	1	1	0.00
28/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1132	1	1	1	0.00
28/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1112	1	1	1	0.00
28/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 06-August-15			Bond Future	240.44	240.5062	240.4389	240.5062	0.00
28/01/2015	R202 On 06-August-15	240.01	Call	Bond Future	429	0	0	0	0.00
28/01/2015	R202 On 06-August-15	239.99	Call	Bond Future	449	1	0	1	0.00
28/01/2015	R202 On 06-August-15	240.00	Call	Bond Future	439	1	0	1	0.00
28/01/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 05-February-15			Bond Future	6.21	108.0371	108.1739	108.0371	14,991.00
28/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3519	3	4	3	55.00
28/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	5042	5	5	5	0.00
28/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	5019	5	5	5	0.00
28/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	5065	5	5	5	0.00
28/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 07-May-15			Bond Future	6.20	105.5606	105.6978	105.5606	2,070.00
28/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2299	2	2	2	0.00
28/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2320	2	2	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
28/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2278	2	2	2	0.00
28/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	5	0	0	0	0.00
28/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	5	0	0	0	0.00
28/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	5	0	0	0	0.00
28/01/2015	R203 On 06-August-15			Bond Future	6.11	107.3543	107.4919	107.3543	0.00
28/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1359	1	1	1	0.00
28/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1375	1	1	1	0.00
28/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1392	1	1	1	0.00
28/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	118	0	0	0	0.00
28/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	115	0	0	0	0.00
28/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	121	0	0	0	0.00
28/01/2015	R203 On 05-November-15			Bond Future	5.95	105.0913	105.2283	105.0913	0.00
28/01/2015	R203 On 05-November-15	5.99	Call	Bond Future	77	0	0	0	0.00
28/01/2015	R203 On 05-November-15	6.01	Call	Bond Future	112	0	0	0	0.00
28/01/2015	R203 On 05-November-15	6.00	Call	Bond Future	95	0	0	0	0.00
28/01/2015	R203 On 05-November-15	6.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 05-November-15	5.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R203 On 05-November-15	6.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 05-February-15			Bond Future	6.41	106.2841	106.4799	106.2841	10,492.00
28/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	6188	6	6	6	0.00
28/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	6220	6	6	6	0.00
28/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	6155	6	6	6	0.00
28/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 07-May-15			Bond Future	6.42	107.9462	108.1434	107.9462	3,760.00
28/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3457	3	3	3	0.00
28/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3519	3	4	3	0.00
28/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3488	3	3	3	0.00
28/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	9	0	0	0	0.00
28/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	9	0	0	0	0.00
28/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	8	0	0	0	0.00
28/01/2015	R204 On 06-August-15			Bond Future	6.38	105.7423	105.9409	105.7423	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
28/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	6001	6	6	6	0.00
28/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	4091	4	4	4	0.00
28/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	4148	4	4	4	0.00
28/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	4120	4	4	4	0.00
28/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	0	0	699.00
28/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	27	0	0	0	0.00
28/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	27	0	0	0	0.00
28/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	26	0	0	0	0.00
28/01/2015	R204 On 05-November-15			Bond Future	6.30	107.6207	107.8198	107.6207	0.00
28/01/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R204 On 05-November-15	6.26	Put	Bond Future	125	0	0	0	0.00
28/01/2015	R204 On 05-November-15	6.25	Put	Bond Future	154	0	0	0	0.00
28/01/2015	R204 On 05-November-15	6.24	Put	Bond Future	182	0	0	0	0.00
28/01/2015	R207 On 05-February-15			Bond Future	6.55	103.1302	103.4107	103.1302	35,234.00
28/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7886	8	8	8	0.00
28/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7848	8	8	8	0.00
28/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7809	8	8	8	0.00
28/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R207 On 07-May-15			Bond Future	6.57	104.7430	105.0262	104.7430	960.00
28/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	6516	6	7	6	0.00
28/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4564	4	5	4	66.00
28/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6554	6	7	6	0.00
28/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	6479	6	6	6	0.00
28/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	11	0	0	0	0.00
28/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R207 On 06-August-15			Bond Future	6.56	102.8788	103.1649	102.8788	0.00
28/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4498	4	4	4	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
28/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4567	4	5	4	0.00
28/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4533	4	5	4	0.00
28/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3548	3	4	3	70.00
28/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	70	0	0	0	0.00
28/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	68	0	0	0	0.00
28/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	66	0	0	0	0.00
28/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	148	0	0	0	0.00
28/01/2015	R207 On 05-November-15			Bond Future	6.51	104.7065	104.9948	104.7065	0.00
28/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4558	4	5	4	0.00
28/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4622	4	5	4	0.00
28/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4590	4	5	4	0.00
28/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3598	3	4	3	53.00
28/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	151	0	0	0	0.00
28/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	276	0	0	0	0.00
28/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	145	0	0	0	0.00
28/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	148	0	0	0	0.00
28/01/2015	R208 On 05-February-15			Bond Future	6.69	102.4603	102.7650	102.4603	51,193.00
28/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	8501	8	9	8	0.00
28/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8591	8	9	8	0.00
28/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8546	8	9	8	0.00
28/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R208 On 07-May-15			Bond Future	6.71	100.6633	100.9712	100.6633	3,045.00
28/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5949	6	6	6	0.00
28/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	6037	6	6	6	0.00
28/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5993	6	6	6	0.00
28/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	8	0	0	0	0.00
28/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	7	0	0	0	0.00
28/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	8	0	0	0	0.00
28/01/2015	R208 On 06-August-15			Bond Future	6.70	102.3740	102.6852	102.3740	0.00
28/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5872	6	6	6	0.00
28/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5830	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5913	6	6	6	0.00
28/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	9392	9	9	9	0.00
28/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	3	0	0	0	198.00
28/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	65	0	0	0	0.00
28/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	63	0	0	0	0.00
28/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	61	0	0	0	0.00
28/01/2015	R208 On 05-November-15			Bond Future	6.67	100.7900	101.1039	100.7900	0.00
28/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	7764	7	8	7	0.00
28/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4944	5	5	5	0.00
28/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4981	5	5	5	0.00
28/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4906	5	5	5	0.00
28/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	45	0	0	0	2,200.00
28/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	248	0	0	0	0.00
28/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	243	0	0	0	0.00
28/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	252	0	0	0	0.00
28/01/2015	R209 On 05-February-15			Bond Future	7.70	86.0745	87.2250	86.0745	14,585.00
28/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	12662	12	13	12	0.00
28/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	12590	11	13	11	0.00
28/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	10756	10	11	10	0.00
28/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	12518	11	13	11	0.00
28/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R209 On 07-May-15			Bond Future	7.74	84.2732	85.4402	84.2732	0.00
28/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	10556	9	11	9	0.00
28/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	10484	9	10	9	0.00
28/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	10411	9	10	9	0.00
28/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	53	0	0	0	0.00
28/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	54	0	0	0	0.00
28/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	50	0	0	0	0.00
28/01/2015	R209 On 06-August-15			Bond Future	7.76	85.7053	86.8906	85.7053	0.00
28/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	16491	15	16	15	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
28/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	10493	9	10	9	0.00
28/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	10560	9	11	9	0.00
28/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	10425	9	10	9	0.00
28/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	290	0	0	0	0.00
28/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	26	0	0	0	2,914.00
28/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	283	0	0	0	0.00
28/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	296	0	0	0	0.00
28/01/2015	R209 On 05-November-15			Bond Future	7.77	84.0775	85.2813	84.0775	0.00
28/01/2015	R209 On 05-November-15	7.99	Call	Bond Future	1960	1	2	1	0.00
28/01/2015	R209 On 05-November-15	8.01	Call	Bond Future	2134	1	2	1	0.00
28/01/2015	R209 On 05-November-15	8.00	Call	Bond Future	2047	1	2	1	0.00
28/01/2015	R209 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R209 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R209 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 05-February-15			Bond Future	175.75	175.9838	175.7455	175.9838	618.00
28/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	736	1	1	1	0.00
28/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	756	1	1	1	0.00
28/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	746	1	1	1	0.00
28/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 07-May-15			Bond Future	176.43	176.6758	176.4306	176.6758	0.00
28/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	569	0	1	0	0.00
28/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	579	0	1	0	0.00
28/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	559	0	1	0	0.00
28/01/2015	R210 On 06-August-15			Bond Future	179.44	179.6914	179.4386	179.6914	0.00
28/01/2015	R210 On 06-August-15	178.99	Call	Bond Future	449	1	0	1	0.00
28/01/2015	R210 On 06-August-15	179.01	Call	Bond Future	429	1	0	1	0.00
28/01/2015	R210 On 06-August-15	179.00	Call	Bond Future	439	1	0	1	0.00
28/01/2015	R210 On 06-August-15	178.99	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
28/01/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 05-February-15			Bond Future	130.64	130.6750	130.6398	130.6750	1,120.00
28/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2360	2	2	2	0.00
28/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2370	2	2	2	0.00
28/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2350	2	2	2	0.00
28/01/2015	R211 On 07-May-15			Bond Future	132.69	132.7295	132.6915	132.7295	0.00
28/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2309	2	2	2	0.00
28/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2319	2	2	2	0.00
28/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2299	2	2	2	0.00
28/01/2015	R211 On 06-August-15			Bond Future	134.90	134.9416	134.9003	134.9416	0.00
28/01/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R211 On 06-August-15	135.00	Put	Bond Future	100	0	0	0	0.00
28/01/2015	R211 On 06-August-15	134.99	Put	Bond Future	90	0	0	0	0.00
28/01/2015	R211 On 06-August-15	135.01	Put	Bond Future	110	0	0	0	0.00
28/01/2015	R212 On 05-February-15			Bond Future	136.19	136.3942	136.1873	136.3942	1,621.00
28/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1803	2	2	2	0.00
28/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1813	2	2	2	0.00
28/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1823	2	2	2	0.00
28/01/2015	R212 On 07-May-15			Bond Future	138.33	138.5386	138.3261	138.5386	0.00
28/01/2015	R212 On 07-May-15	140.99	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
28/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2674	2	3	2	0.00
28/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2684	2	3	2	0.00
28/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2664	2	3	2	0.00
28/01/2015	R212 On 06-August-15			Bond Future	140.63	140.8445	140.6258	140.8445	0.00
28/01/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/01/2015	R212 On 06-August-15	140.99	Put	Bond Future	364	0	0	0	0.00
28/01/2015	R212 On 06-August-15	141.00	Put	Bond Future	374	0	0	0	0.00
28/01/2015	R212 On 06-August-15	141.01	Put	Bond Future	384	0	0	0	0.00
28/01/2015	R213 On 05-February-15			Bond Future	7.53	97.1063	98.2256	97.1063	16,582.00
28/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	13635	13	14	13	0.00
28/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	13778	13	14	13	0.00
28/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	13707	13	14	13	0.00
28/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R213 On 07-May-15			Bond Future	7.56	95.0811	96.2164	95.0811	40.00
28/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	9660	9	10	9	0.00
28/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	9807	9	10	9	0.00
28/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	9734	9	10	9	0.00
28/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	56	0	0	0	0.00
28/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	58	0	0	0	0.00
28/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	54	0	0	0	0.00
28/01/2015	R213 On 06-August-15			Bond Future	7.58	96.6965	97.8493	96.6965	0.00
28/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	8100	7	8	7	0.00
28/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	8033	7	8	7	0.00
28/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	7966	7	8	7	0.00
28/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	504	1	1	1	0.00
28/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	515	1	1	1	0.00
28/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	493	1	0	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
28/01/2015	R213 On 05-November-15			Bond Future	7.59	94.8657	96.0362	94.8657	0.00
28/01/2015	R213 On 05-November-15	7.74	Call	Bond Future	1249	0	1	0	0.00
28/01/2015	R213 On 05-November-15	7.76	Call	Bond Future	1418	0	1	0	0.00
28/01/2015	R213 On 05-November-15	7.75	Call	Bond Future	1334	0	1	0	0.00
28/01/2015	R213 On 05-November-15	7.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R213 On 05-November-15	7.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R213 On 05-November-15	7.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R214 On 05-February-15			Bond Future	7.76	87.6517	88.8863	87.6517	13,207.00
28/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	14803	14	15	14	0.00
28/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	14731	13	15	13	0.00
28/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	14658	13	15	13	0.00
28/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R214 On 07-May-15			Bond Future	7.79	85.7318	86.9843	85.7318	2,360.00
28/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	11837	11	12	11	0.00
28/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	11912	11	12	11	0.00
28/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	11761	11	12	11	0.00
28/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	41	0	0	0	0.00
28/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	42	0	0	0	0.00
28/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	44	0	0	0	0.00
28/01/2015	R214 On 06-August-15			Bond Future	7.81	87.1883	88.4605	87.1883	0.00
28/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	8908	8	9	8	0.00
28/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	8979	8	9	8	0.00
28/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	9049	8	9	8	0.00
28/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	607	1	1	1	0.00
28/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	595	1	1	1	0.00
28/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	583	1	1	1	0.00
28/01/2015	R214 On 05-November-15			Bond Future	7.83	85.4422	86.7344	85.4422	0.00
28/01/2015	R214 On 05-November-15	8.01	Call	Bond Future	1742	0	2	0	0.00
28/01/2015	R214 On 05-November-15	8.00	Call	Bond Future	1648	0	2	0	0.00
28/01/2015	R214 On 05-November-15	7.99	Call	Bond Future	1554	0	2	0	0.00
28/01/2015	R214 On 05-November-15	7.99	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
28/01/2015	R214 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R214 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 05-February-15			Bond Future	7.85	112.8533	114.4534	112.8533	32,841.00
28/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	18050	16	18	16	0.00
28/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	18143	17	18	17	0.00
28/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	17956	16	18	16	0.00
28/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 07-May-15			Bond Future	7.89	110.1884	111.8117	110.1884	0.00
28/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	15227	14	15	14	0.00
28/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	15129	14	15	14	0.00
28/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	15324	14	15	14	0.00
28/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 06-August-15			Bond Future	7.91	112.0604	113.7093	112.0604	0.00
28/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	9687	8	10	8	0.00
28/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	9902	8	10	8	0.00
28/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	9795	8	10	8	0.00
28/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/01/2015	R248 On 05-November-15			Bond Future	7.92	109.6157	111.2907	109.6157	0.00
28/01/2015	R248 On 05-November-15	7.99	Call	Bond Future	840	0	1	0	0.00
28/01/2015	R248 On 05-November-15	8.01	Call	Bond Future	1087	0	1	0	0.00
28/01/2015	R248 On 05-November-15	8.00	Call	Bond Future	964	0	1	0	0.00
28/01/2015	R248 On 05-November-15	7.99	Put	Bond Future	0	1	0	1	0.00
28/01/2015	R248 On 05-November-15	8.00	Put	Bond Future	0	1	0	1	0.00
28/01/2015	R248 On 05-November-15	8.01	Put	Bond Future	0	1	0	1	0.00